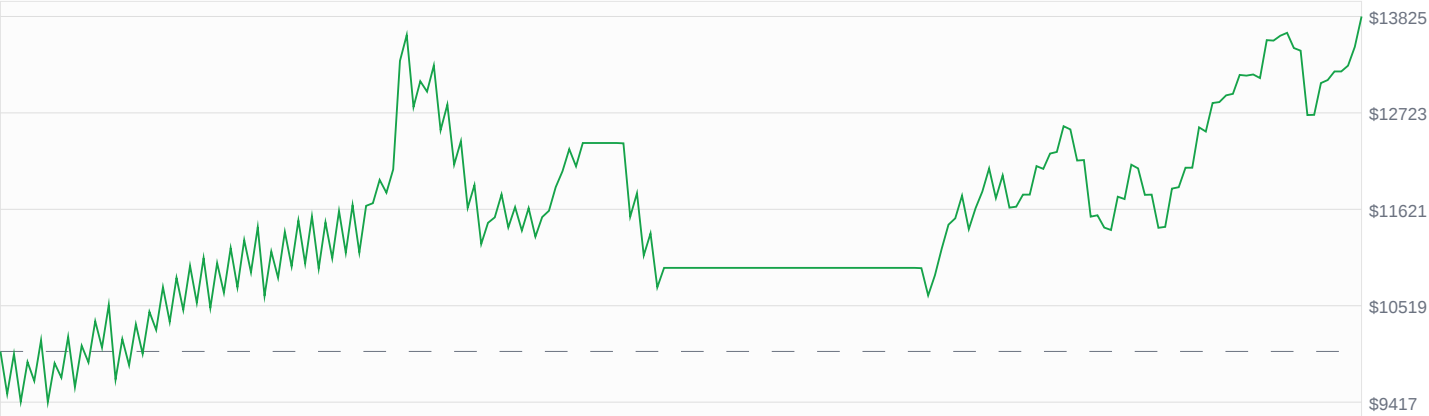




Backtest #56898 · LPG · EVO_GG1RSISNIP_v276

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v276 backtest on LPG shows a +38.21% ROI with a 1.07 Sharpe, but the 3-trade sample size offers zero statistical confidence. A 21.52% drawdown indicates significant volatility risk relative to the modest win rate of 66.7%. The strategy overfit risk is high given the lack of trade frequency to validate robustness across different market regimes. We must expand the dataset by running a longer backtest or adjusting entry filters to improve sample size before deployment.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03