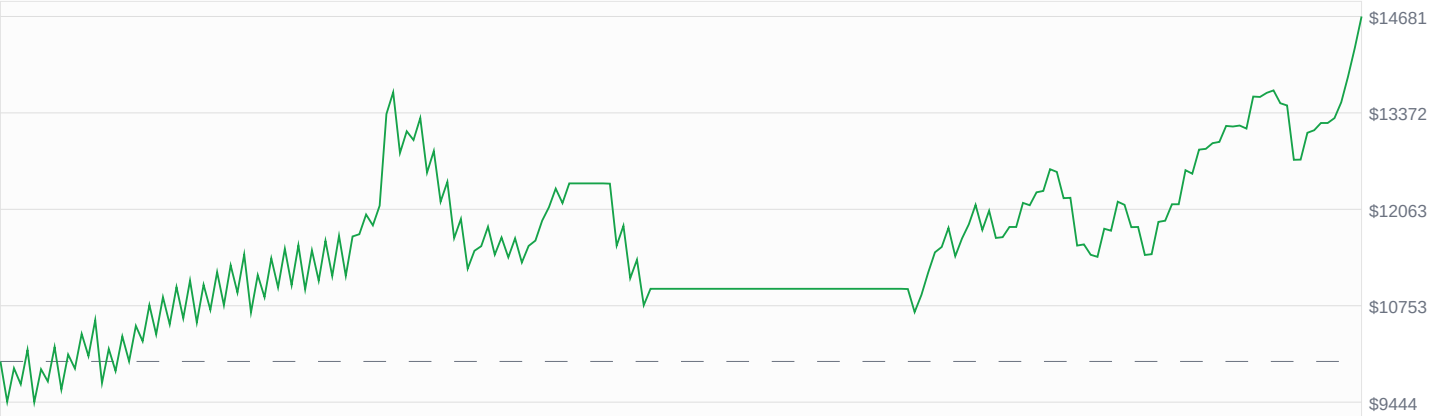




Backtest #57290 · LPG · EVO_GG1RSISNIP_v127

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v127 strategy on LPG generated a 46.76% ROI with a 1.23 Sharpe ratio, driven by a 66.7% win rate despite a 20.33% drawdown. However, the statistical significance is critically low given only three total trades, making the high returns likely an overfitting artifact rather than a robust edge. The limited sample size prevents reliable assessment of tail risk, as the strategy has not been tested through varied market regimes. I recommend expanding the backtest period or varying parameters to gather sufficient trade data before deploying live capital.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80