



Backtest #37040 · LPG · EVO\_GG1RSISNIP\_v11

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +39.17% | 1.08   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO\_GG1RSISNIP\_v11 generated a 39.17% return with a 66.7% win rate, yet the 21.82% drawdown and low Sharpe of 1.08 signal excessive volatility. The sample size of only three trades makes these performance metrics statistically insignificant and prone to overfitting. Relying on such limited data creates a fragile strategy that lacks robustness against future market regimes. We must expand the historical dataset or adjust entry filters to validate the signal logic before live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 39.17%     |
| Sortino Ratio   | 0.88       |
| Turnover        | 7.36x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13921.33 |