



Backtest #38943 · LPG · EVO\_GG1RSISNIP\_v929

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +40.41% | 1.10   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v929 strategy on LPG generated a +40.41% return with a 1.10 Sharpe ratio, but the 66.7% win rate derived from only three trades lacks statistical significance. A 21.82% maximum drawdown suggests high volatility exposure that could widen significantly with more market data. We must expand the sample size to validate the alpha before deploying live capital. The next step is running a longer historical backtest to confirm these metrics are robust and not outliers.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 40.41%     |
| Sortino Ratio   | 0.90       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14045.47 |