



Backtest #45604 · LPG · EVO\_GG1RSISNIP\_v445

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 40.41% return on LPG appears attractive, but three total trades make the 1.10 Sharpe ratio statistically meaningless. A 66.7% win rate with only three data points offers zero confidence in the EVO\_GG1RSISNIP\_v445 strategy edge. The 21.82% drawdown is also disproportionately high relative to the sample size, suggesting potential overfitting or bad luck. The final capital of \$14045.47 is irrelevant without a larger dataset to prove consistency. You must extend the backtest to at least fifty trades before considering any deployment.

ADDITIONAL METRICS

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