



Backtest #52674 · LPG · EVO\_GG1RSISNIP\_v1294

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +41.35% | 1.13   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v1294 backtest on LPG shows a 41.35% return with a 66.7% win rate, yet the sample size of only three trades renders the statistical confidence negligible. While the Sharpe ratio of 1.13 and low drawdown of 21.82% appear promising, the minimal trade count makes these metrics highly susceptible to random noise rather than robust strategy edge. The high volatility relative to the limited data suggests the strategy lacks sufficient edge to survive real market conditions. The critical next step is to expand the backtest dataset significantly to validate performance across different market regimes.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 41.35%     |
| Sortino Ratio   | 0.93       |
| Turnover        | 7.31x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14139.63 |