



Backtest #41482 · LPG · EVO\_GG1RSISNIP\_v1580

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1580 strategy generated a 40.41% return on LPG with a 66.7% win rate, but the sample of only three trades renders the 1.10 Sharpe ratio statistically insignificant. A 21.82% maximum drawdown indicates substantial volatility risk that outweighs the modest sample confidence. While the positive PnL suggests initial viability, the lack of statistical power prevents definitive performance validation. You should extend the backtest window to at least fifty trades before considering live deployment.

ADDITIONAL METRICS

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