



Backtest #49142 · LPG · EVO\_GG1RSISNIP\_v1193

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +42.10% | 1.14   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v1193 strategy on LPG generated a 42.10% return with a 66.7% win rate, yet the sample size of only three trades renders the 1.14 Sharpe ratio statistically insignificant. A maximum drawdown of 21.82% exposes substantial tail risk that contradicts the high win rate, suggesting potential overfitting to specific market noise. We must expand the historical dataset to validate whether this performance is robust or merely a lucky outlier before deploying capital. Increasing trade frequency through parameter optimization will be essential to establish statistical confidence in the model's edge.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.10%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.45x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14214.40 |