



Backtest #49769 · LPG · EVO\_GG1RSISNIP\_v1041

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1041 backtest shows a +42.10% return on LPG, but the strategy executed only three trades. A sample size of three executions lacks statistical significance to validate the 66.7% win rate or the 1.14 Sharpe ratio. The 21.82% maximum drawdown indicates high volatility exposure that warrants caution before scaling. Increasing the number of simulated trades through parameter optimization or a longer historical window is the necessary next step. This data currently reflects a promising directional bias rather than a robust, statistically confirmed edge.

ADDITIONAL METRICS

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