



Backtest #51702 · LPG · EVO\_GG1RSISNIP\_v38

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +36.29% | 1.04   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v38 strategy on LPG generated a robust 36.29% ROI with a 66.7% win rate, yet the statistical validity is critically compromised by only three executed trades. While the 1.04 Sharpe ratio suggests decent risk-adjusted returns, the extreme 21.82% maximum drawdown indicates significant vulnerability to adverse price moves that the small sample size failed to capture. We cannot distinguish between genuine alpha and random noise given such limited data points, making any conclusion about long-term viability premature. The next step is to run a walk-forward analysis on a broader historical dataset to validate whether the 66.7% win rate holds outside the current backtest window.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 36.29%     |
| Sortino Ratio   | 0.86       |
| Turnover        | 7.16x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$13632.73 |