



Backtest #52467 · LPG · EVO\_GG1RSISNIP\_v1145

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1145 strategy on LPG generated a 41.35% ROI with a 1.13 Sharpe ratio, yet the sample of only three trades creates severe statistical uncertainty regarding the 66.7% win rate. A 21.82% maximum drawdown suggests significant volatility exposure that was not fully mitigated by the current logic, making the performance potentially luck-driven rather than robust. Without more historical data points, we cannot confidently distinguish between strategy alpha and random noise in the equity curve. The immediate next step is to re-run the simulation with increased transaction costs and a wider slippage model to test the resilience of the edge. This analysis serves as educational research and does not constitute investment advice.

ADDITIONAL METRICS

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