



Backtest #52766 · LPG · EVO\_GG1RSISNIP\_v1315

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1315 backtest on LPG shows a +41.35% ROI and a Sharpe of 1.13, yet the 66.7% win rate is statistically unreliable due to only three total trades. A maximum drawdown of 21.82% suggests high volatility exposure that the small sample size masks, making risk parameters uncertain. The strategy captures momentum well but lacks robustness against market regime shifts without more historical validation. We must expand the sample size or optimize entry filters to confirm if these returns are reproducible across different market conditions.

ADDITIONAL METRICS

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