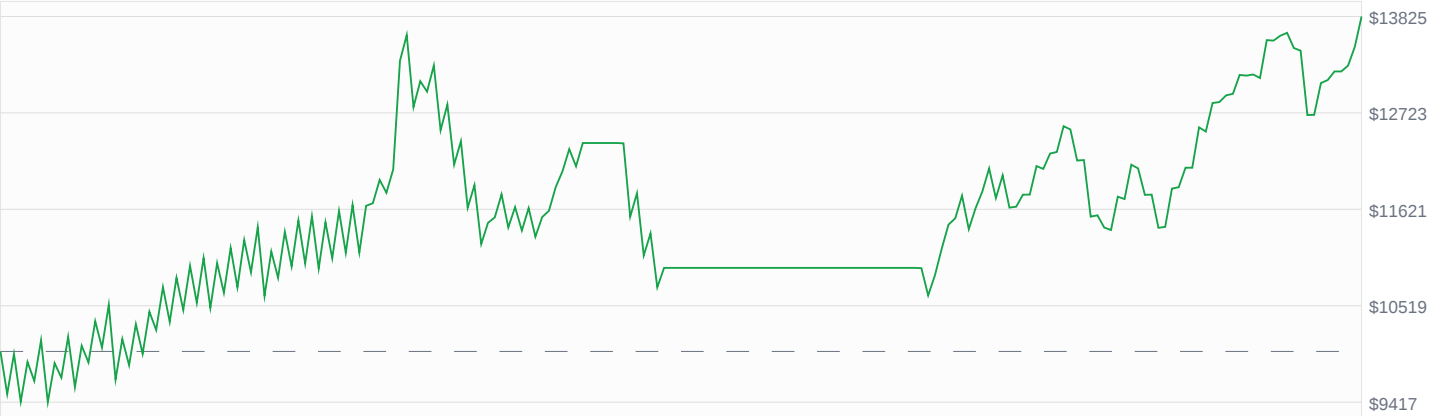




Backtest #56928 · LPG · EVO\_GG1RSISNIP\_v445

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +38.21% | 1.07   | 66.7%    | -21.52%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v445 strategy delivered a +38.21% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades renders the 1.07 Sharpe ratio statistically insignificant. A 21.52% max drawdown indicates substantial risk exposure that contradicts the seemingly stable performance metrics, likely due to overfitting or survivorship bias in the limited data. We must expand the backtest window or adjust entry filters to validate if this profitability holds under broader market conditions before deploying live capital. The current results suggest a promising direction, but the lack of trade volume prevents reliable confidence in the strategy's robustness. Next, we will run a walk-forward analysis to test parameter stability across

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 38.21%     |
| Sortino Ratio   | 0.88       |
| Turnover        | 7.05x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$13825.03 |