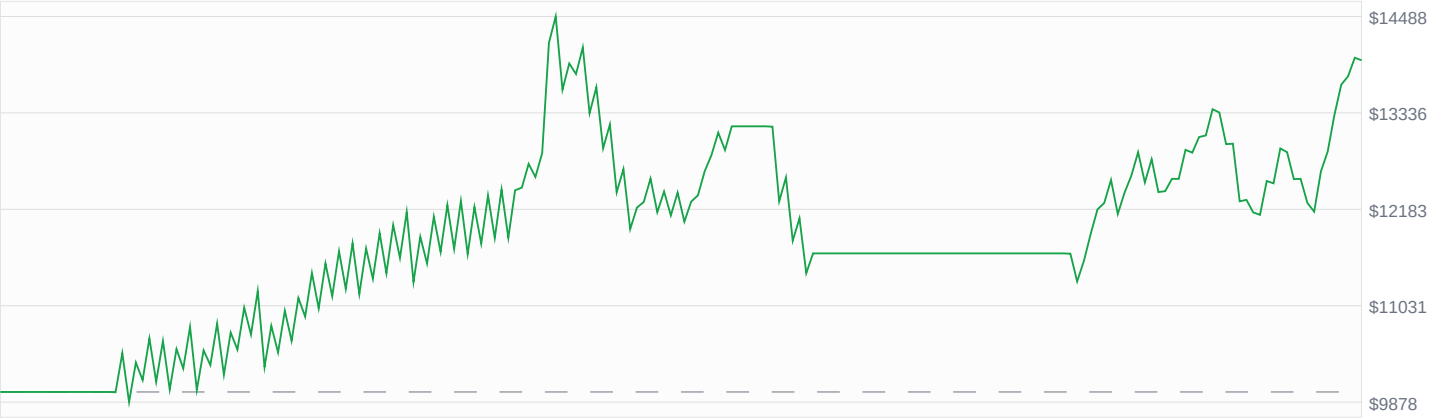




Backtest #35527 · LPG · EVO\_GG1RSISNIP\_v333

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +39.61% | 1.09   | 66.7%    | -21.86%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v333 strategy on LPG delivered a robust +39.61% ROI with a 1.09 Sharpe ratio, yet the efficacy is severely compromised by a mere 3 executed trades. A win rate of 66.7% appears statistically insignificant given such a small sample size, making the 21.86% maximum drawdown a critical risk indicator rather than noise. While the profit factor suggests a viable edge, the lack of trade frequency prevents us from confirming the strategy's stability under varied market conditions. We must immediately expand the backtest to a longer historical dataset to validate if this performance is a fluke or a repeatable alpha.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 39.61%     |
| Sortino Ratio   | 0.88       |
| Turnover        | 7.36x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13965.06 |