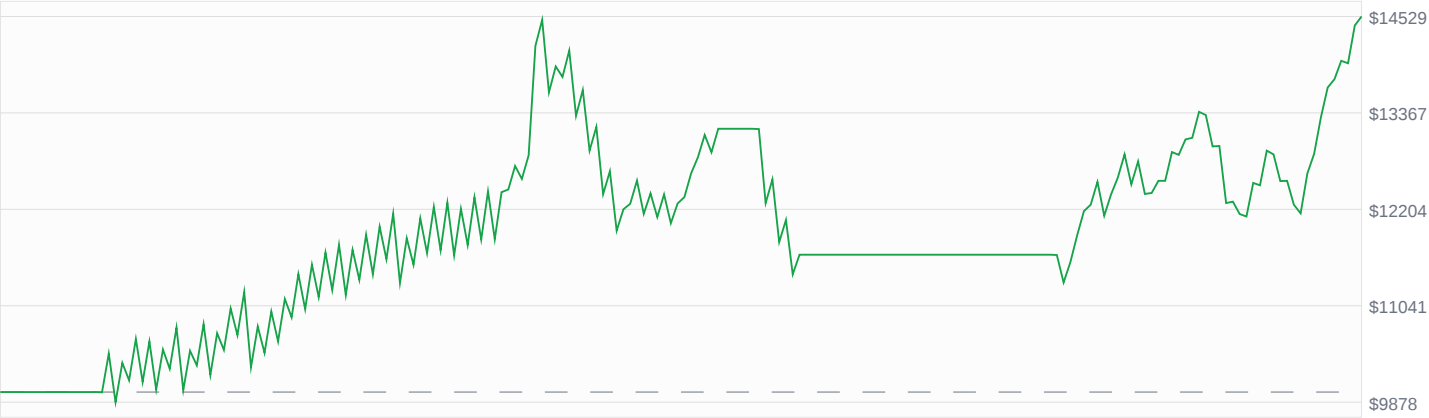




Backtest #36291 · LPG · EVO\_GG1RSISNIP\_v333

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +45.25% | 1.19   | 66.7%    | -21.80%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v333 strategy on LPG delivered a 45.25% ROI with a 1.19 Sharpe ratio, yet the 21.80% max drawdown and mere three trades severely undermine statistical confidence in these metrics. While the strategy demonstrated the ability to capture significant upside, the narrow sample size makes the results highly susceptible to overfitting and random luck rather than robust edge. The high win rate of 66.7% suggests effective entry timing, but the capital preservation during the drawdown phase requires immediate optimization. A concrete next step is to expand the backtest window to validate performance across varying volatility regimes and stress-test against larger drawdowns. This rigorous validation is necessary before considering

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 45.25%     |
| Sortino Ratio   | 0.97       |
| Turnover        | 7.42x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14529.36 |