



Backtest #36987 · LPG · EVO\_GG1RSISNIP\_v273

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +39.17% | 1.08   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v273 strategy on LPG delivered a +39.17% return with a 1.08 Sharpe ratio, driven by a 66.7% win rate across just three trades. However, the 21.82% maximum drawdown and extremely low trade count severely undermine statistical confidence, suggesting results may be noise rather than edge. The strategy effectively captured volatility but lacks robustness for institutional deployment without further optimization. Next, re-run the backtest with a stricter minimum trade threshold and expanded lookback period to validate consistency.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 39.17%     |
| Sortino Ratio   | 0.88       |
| Turnover        | 7.36x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13921.33 |