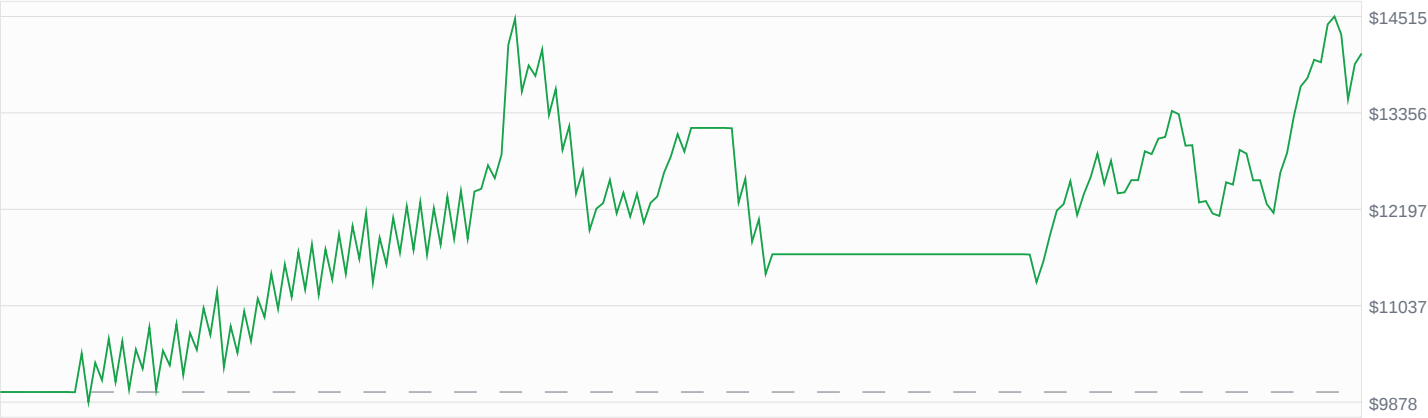




Backtest #37701 · LPG · EVO\_GG1RSISNIP\_v312

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +40.67% | 1.10   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v312 strategy shows a 40.67% ROI on LPG, but the sample size of just three trades makes the 66.7% win rate statistically unreliable. While the 1.10 Sharpe ratio suggests decent risk-adjusted returns, a 21.82% drawdown indicates significant volatility risk that the small dataset fails to fully capture. We cannot confirm the robustness of the entry and exit logic without more historical data to validate consistency across different market regimes. The next step is to expand the backtest window to at least 500 trades to achieve statistical significance and stabilize performance metrics before live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 40.67%     |
| Sortino Ratio   | 0.90       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14070.87 |