



Backtest #51664 · LPG · EVO\_GG1RSISNIP\_v401

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +36.29% | 1.04   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v401 strategy on LPG generated a robust +36.29% return, yet the statistical significance is critically low given only three executed trades. A sharp +1.04 Sharpe ratio masks a substantial 21.82% maximum drawdown, suggesting the model is highly sensitive to specific market conditions rather than capturing a persistent edge. With such a sparse sample size, the observed win rate of 66.7% could easily be a random artifact rather than a repeatable alpha source. The next step is to expand the historical lookback period to accumulate sufficient trade data for a more reliable risk-adjusted assessment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 36.29%     |
| Sortino Ratio   | 0.86       |
| Turnover        | 7.16x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$13632.73 |