



Backtest #51882 · LPG · EVO\_GG1RSISNIP\_v1615

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1615 strategy generated a +36.29% ROI on LPG with a 66.7% win rate, yet the statistical confidence is critically low due to only three executed trades. A 21.82% maximum drawdown suggests significant volatility exposure that the small sample size fails to adequately capture or mitigate. While the Sharpe ratio of 1.04 indicates acceptable risk-adjusted returns, the strategy lacks robustness for live deployment without further validation. The next step is to run a forward test with adjusted stop-loss logic to confirm if the high win rate persists under current market conditions.

ADDITIONAL METRICS

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