



Backtest #53914 · LPG · EVO\_GG1RSISNIP\_v1566

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +41.35% | 1.13   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v1566 backtest on LPG shows a +41.35% ROI with a 1.13 Sharpe ratio, but the 66.7% win rate is statistically meaningless given only three trades. A 21.82% drawdown on such a small sample indicates extreme volatility rather than sustainable risk, making the profitability highly unreliable. We must treat these results as hypothesis generation rather than a validated strategy until the sample size expands to at least 50 executions. The immediate next step is to run a walk-forward analysis with expanded parameter ranges to determine if the edge is robust or a data mining artifact.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 41.35%     |
| Sortino Ratio   | 0.93       |
| Turnover        | 7.31x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14139.63 |