



Backtest #47700 · LPG · EVO\_GG1RSISNIP\_v1487

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +42.10% | 1.14   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v1487 backtest on LPG shows a 42.10% return driven by only three trades, creating an extremely low statistical confidence interval that renders the results anecdotal rather than robust. While the 66.7% win rate and 1.14 Sharpe ratio appear favorable, the 21.82% maximum drawdown combined with the minimal trade count suggests the strategy lacks resilience against market volatility and potential overfitting. This performance profile is not statistically significant enough to justify capital deployment without further validation. The immediate next step is to expand the historical testing window to at least 500 candles and introduce walk-forward analysis to verify consistency across different market regimes.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.10%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.45x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14214.40 |