



Backtest #49107 · LPG · EVO\_GG1RSISNIP\_v1183

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1183 strategy on LPG delivered a sharp +42.10% return with a 66.7% win rate, driven by high-conviction setups in a volatile environment. However, the 21.82% maximum drawdown and only three total trades suggest the sample size is insufficient to establish statistical robustness or verify consistency. While the 1.14 Sharpe ratio indicates reasonable risk-adjusted performance, the lack of trade frequency prevents us from ruling out overfitting or survivorship bias in this specific iteration. A concrete next step is to expand the testing window to accumulate at least 50 trades before deploying live capital. This data confirms potential alpha but demands further validation to ensure reliability 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 |