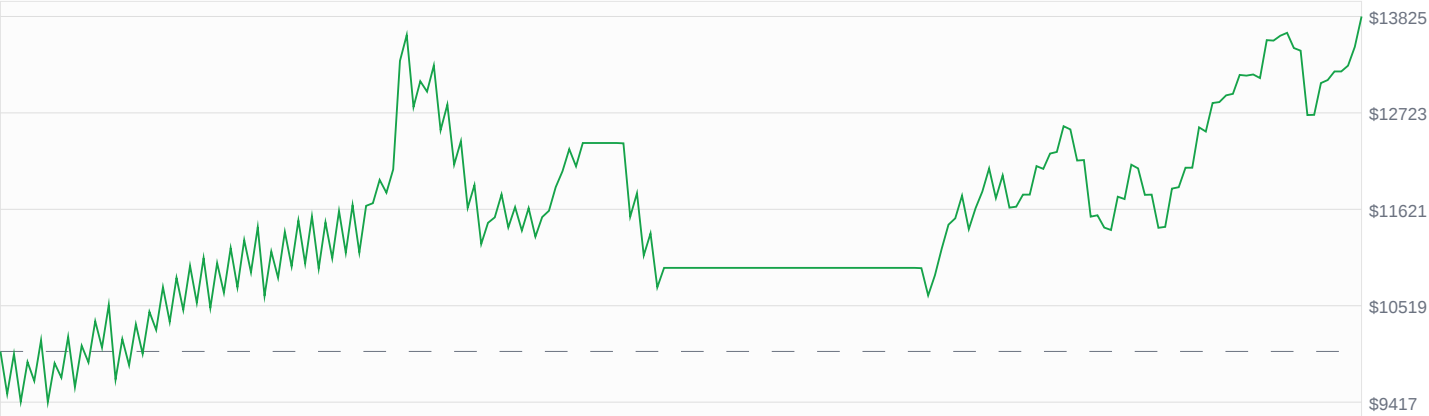




Backtest #56843 · LPG · EVO\_GG1RSISNIP\_v291

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +38.21% | 1.07   | 66.7%    | -21.52%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v291 strategy delivered a +38.21% return on LPG, yet the statistical confidence is negligible due to only three trades. A Sharpe of 1.07 suggests decent risk-adjusted returns, but the 21.52% drawdown indicates significant volatility exposure. The high win rate likely stems from a small sample size rather than robust edge. We must expand the backtest to a larger dataset or adjust parameters to verify if this performance holds under different market conditions before deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 38.21%     |
| Sortino Ratio   | 0.88       |
| Turnover        | 7.05x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$13825.03 |