



Backtest #49004 · LPG · EVO\_GG1RSISNIP\_v1161

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1161 strategy delivered a +42.10% ROI on LPG, yet the 66.7% win rate and 21.82% drawdown are driven by only three trades, rendering statistical significance negligible. High returns here are likely noise rather than a robust alpha signal. The sample size is too small to validate the strategy's edge or risk profile reliably. Immediate action requires expanding the backtest window to accumulate more data points before deployment.

ADDITIONAL METRICS

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