



Backtest #39247 · LPG · EVO\_GG1RSISNIP\_v1103

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +40.41% | 1.10   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v1103 strategy generated +40.41% ROI on LPG, yet the 66.7% win rate and 1.10 Sharpe ratio stem from only three trades, rendering statistical significance negligible. A 21.82% maximum drawdown suggests the strategy lacks robustness against adverse price action and is prone to significant equity erosion. With such a small sample size, the positive returns are likely noise rather than a reliable alpha signal for institutional deployment. You must expand the backtest to a longer historical window or reduce position sizing to validate if the edge persists under varied market regimes.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 40.41%     |
| Sortino Ratio   | 0.90       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14045.47 |