



Backtest #49155 · LPG · EVO\_GG1RSISNIP\_v1207

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1207 strategy on LPG shows a 42.1% return, yet the statistical significance is negligible with only three trades. A win rate of 66.7% masks the 21.8% maximum drawdown, indicating high risk concentration rather than robust edge. The Sharpe ratio of 1.14 appears inflated by the lack of data points, rendering the performance metric unreliable at this stage. We must avoid drawing conclusions from such a small sample size before expanding the backtest window. The immediate next step is to re-run the simulation with a longer historical range to validate signal consistency.

ADDITIONAL METRICS

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