



Backtest #48011 · LPG · EVO\_GG1RSISNIP\_v1626

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1626 strategy generated a 42.1% ROI on LPG with a 1.14 Sharpe, yet the 21.8% drawdown reveals significant volatility risk. A 66.7% win rate across only three trades lacks statistical confidence and suggests overfitting to noise rather than robust alpha. Such a small sample size cannot reliably predict future performance or validate the strategy's edge. You must expand the dataset or adjust parameters to validate the results 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 |