



Backtest #52346 · LPG · EVO\_GG1RSISNIP\_v1070

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +41.35% | 1.13   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v1070 strategy delivered a +41.35% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades makes the 21.82% drawdown statistically insignificant and unrepresentative of long-term viability. While the 1.13 Sharpe ratio suggests acceptable risk-adjusted returns, such a low trade count introduces severe overfitting risk and prevents any meaningful assessment of strategy robustness. We cannot validate whether the signals are genuine alpha or mere noise without a larger historical dataset to smooth out these extreme outliers. The immediate next step is to expand the backtest window to include multiple market regimes and increase the minimum trade threshold to at least fifty executions before deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 41.35%     |
| Sortino Ratio   | 0.93       |
| Turnover        | 7.31x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14139.63 |