



Backtest #48247 · LPG · EVO\_GG1RSISNIP\_v1011

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1011 strategy on LPG generated a +42.10% ROI, yet the 66.7% win rate and 1.14 Sharpe ratio are statistically insignificant given only 3 total trades. A maximum drawdown of 21.82% suggests high volatility exposure that requires validation with a larger sample size before deployment. Current performance metrics lack the robustness needed for institutional allocation without further historical testing. The next step is to run an extended backtest on a higher timeframe to confirm trend persistence.

ADDITIONAL METRICS

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