



Backtest #52153 · LPG · EVO\_GG1RSISNIP\_v949

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v949 strategy shows a +41.35% return on LPG, but the 3-trade sample size renders the 66.7% win rate statistically insignificant. A Sharpe of 1.13 suggests decent risk-adjusted returns, yet the 21.82% drawdown indicates substantial volatility that could erode gains in live markets. The strategy likely failed to account for LPG's specific liquidity constraints or regime shifts outside the test period. Expanding the backtest window with more data points is essential before deploying capital.

ADDITIONAL METRICS

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