



Backtest #49006 · LPG · EVO\_GG1RSISNIP\_v1161

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1161 strategy delivered a 42.10% ROI on LPG, but the 21.82% drawdown and only three trades reveal severe statistical fragility. A Sharpe of 1.14 suggests marginal risk-adjusted returns that likely suffered from overfitting rather than robust edge. With such a small sample size, the 66.7% win rate offers no reliable predictive power for live deployment. The next step is to expand the lookback period and test this logic across multiple correlated commodities to validate consistency before allocating capital.

ADDITIONAL METRICS

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