



Backtest #51584 · LPG · EVO\_GG1RSISNIP\_v905

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +36.29% | 1.04   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v905 strategy on LPG delivered a +36.29% ROI with a 66.7% win rate, though the sample size of only three trades severely limits statistical confidence in these metrics. A maximum drawdown of 21.82% indicates significant volatility risk that the modest Sharpe ratio of 1.04 may not fully capture without more data points. The high return on capital is likely an outlier driven by a few specific entry conditions rather than a robust edge. We must expand the backtest window to validate consistency before deploying this logic to live capital.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 36.29%     |
| Sortino Ratio   | 0.86       |
| Turnover        | 7.16x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$13632.73 |