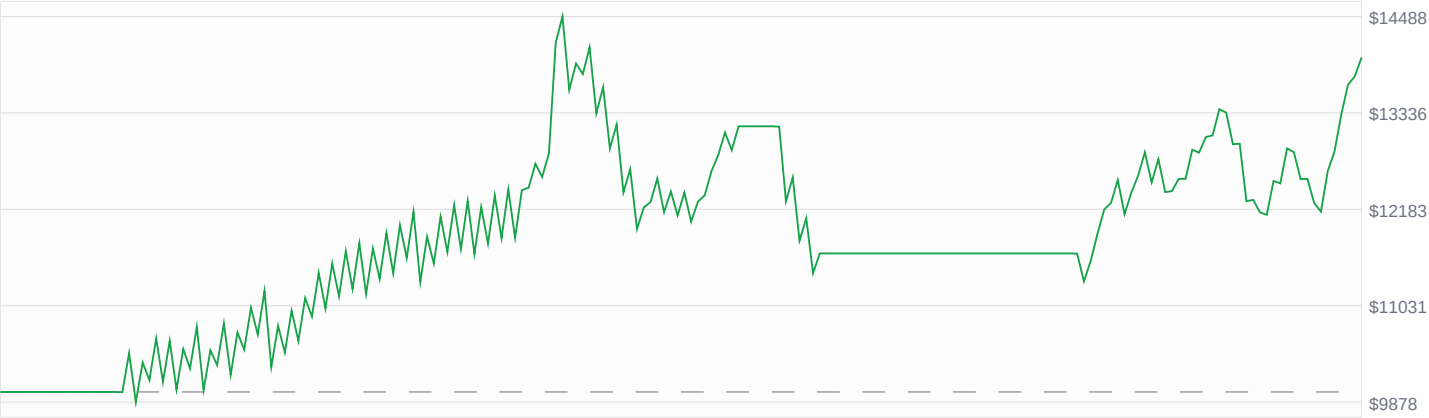




Backtest #33804 · LPG · EVO\_GG1RSISNIP\_v923

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +39.93% | 1.10   | 66.7%    | -21.86%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v923 strategy generated a +39.93% ROI with a 66.7% win rate, yet the statistical confidence is critically low due to only 3 total trades executed. While the Sharpe ratio of 1.10 suggests acceptable risk-adjusted returns, the maximum drawdown of 21.86% exposes significant volatility risk that the small sample size cannot validate. The high return per trade indicates potential overfitting or luck rather than a robust edge in the LPG market. We must expand the backtest horizon with more granular data to confirm strategy viability before live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 39.93%     |
| Sortino Ratio   | 0.88       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13997.51 |