



Backtest #49273 · LPG · EVO\_GG1RSISNIP\_v292

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v292 strategy delivered a 42.1% ROI on LPG, yet the 21.8% drawdown and only three trades reveal excessive risk exposure relative to the sample size. With a Sharpe of 1.14 and a 66.7% win rate, performance appears robust but lacks statistical significance due to the limited trade history. The high volatility suggests the entry logic may be too sensitive to short-term noise without adequate filtering. We must increase the backtest window or tighten position sizing rules to validate these results before live deployment.

ADDITIONAL METRICS

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