



Backtest #57194 · LPG · EVO\_GG1RSISNIP\_v333

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +46.76% | 1.23   | 66.7%    | -20.33%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v333 strategy on LPG generated a 46.76% ROI with a 1.23 Sharpe ratio, yet the 20.33% drawdown reveals significant risk concentration. Such a 66.7% win rate derived from only three trades lacks statistical power, rendering the performance highly vulnerable to regime shifts. While the signal logic captured the initial momentum, the absence of diversification and volume-based filters likely amplified exposure during volatile periods. To validate this approach, you must run a 10-year out-of-sample backtest with realistic slippage and commission assumptions before live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 46.76%     |
| Sortino Ratio   | 1.01       |
| Turnover        | 7.15x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14680.80 |