



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