



Backtest #48438 · LPG · EVO_GG1RSISNIP_v1066

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_v1066 strategy generated a 42.10% ROI with a 66.7% win rate, but the 21.82% maximum drawdown and low Sharpe of 1.14 signal high volatility risk. With only three trades executed, the statistical power is insufficient to validate the strategy's robustness against regime changes. The approach likely overfit recent price noise rather than capturing a sustainable alpha in LPG. You must expand the sample size by running a walk-forward analysis across multiple market cycles before deployment.

ADDITIONAL METRICS

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