



Backtest #35968 · LPG · EVO_GG1RSISNIP_v247

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v247 strategy on LPG delivered a +44.16% return with a Sharpe of 1.17, yet the 21.86% drawdown and only three trades expose severe overfitting risks. A win rate near two-thirds suggests a skewed sample that lacks statistical significance for institutional deployment. The high volatility spike indicates a fragile trend-following logic unsuitable for current market liquidity conditions. Immediate recalibration with a minimum of one hundred trades is required before any live execution.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73