



Backtest #36610 · LPG · EVO_GG1RSISNIP_v203

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v203 strategy delivered a +42.44% ROI on LPG with a 1.14 Sharpe ratio, yet statistical significance is negligible due to only three executed trades. A 66.7% win rate appears robust but is an artifact of such a tiny sample, making the 21.82% maximum drawdown highly volatile and unreliable for risk modeling. The strategy likely overfit recent price action, failing to generalize across different market regimes beyond this specific window. To validate the edge, you must run a forward walk-forward analysis with expanded parameters to stress-test performance against unseen volatility.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62