



Backtest #48925 · LPG · EVO_GG1RSISNIP_v1151

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_v1151 strategy delivered a robust +42.10% ROI on LPG with a 1.14 Sharpe ratio, yet the 21.82% max drawdown and meager 3 trades severely limit statistical confidence. A win rate of 66.7% suggests efficacy, but the low trade count renders the equity curve unreliable for institutional deployment. The model likely overfit to recent micro-structure noise rather than capturing persistent trend drivers. Before live deployment, we must stress-test parameters across 10-year historical data to validate robustness against regime shifts.

ADDITIONAL METRICS

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