



Backtest #48246 · LPG · EVO_GG1RSISNIP_v1010

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_v1010 strategy generated a 42.10% ROI on LPG with a 1.14 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the low trade count severely limits statistical confidence, making the 21.82% maximum drawdown highly volatile and non-representative of long-term performance. This result suggests the signal logic works in specific conditions but lacks robustness without sufficient data points to validate its edge. I will run a deeper parameter sweep on entry filters to increase trade frequency and stabilize the equity curve before live deployment.

ADDITIONAL METRICS

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