



Backtest #49157 · LPG · EVO_GG1RSISNIP_v1209

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_v1209 strategy generated a 42.1% ROI on LPG with a 1.14 Sharpe ratio, but the 21.8% drawdown is concerning for institutional risk parameters. Statistical significance is low given only three trades, meaning the 66.7% win rate and high returns are likely noise rather than a robust edge. The strategy successfully captured one large swing but lacks the consistency required for reliable deployment in live markets. Before considering a rollout, we must expand the sample size through parameter optimization or a longer historical backtest to validate edge stability.

ADDITIONAL METRICS

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