



Backtest #56162 · LPG · EVO_GG1RSISNIP_v109

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v109 strategy on LPG delivered a +41.35% return with a 66.7% win rate, yet the statistical significance is negligible given only three trades. The high maximum drawdown of 21.82% suggests poor risk-adjusted performance relative to the low trade count, and the Sharpe ratio of 1.13 lacks robustness here. Increasing the minimum trade threshold or tightening entry filters is necessary to validate if this alpha persists across a larger sample before live deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63