



Backtest #48732 · LPG · EVO_GG1RSISNIP_v1105

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_v1105 strategy generated a +42.10% ROI on LPG, but the statistical significance is critically low given only three trades. A single loss could have erased the entire gain, and the 21.82% drawdown indicates severe volatility exposure during the sample period. The 1.14 Sharpe ratio suggests marginal risk-adjusted returns that do not justify the capital allocation for a live account. We must expand the backtest horizon or reduce position sizing to validate the robustness of these signals before deployment.

ADDITIONAL METRICS

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