



Backtest #46752 · LPG · EVO_GG1RSISNIP_v1592

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_v1592 strategy on LPG delivered a +42.10% ROI with a 66.7% win rate, but the +1.14 Sharpe ratio and 21.82% drawdown reveal high volatility. The statistical significance is critically weak with only three trades, meaning these results likely reflect noise rather than a robust alpha signal. While the risk-adjusted returns are mediocre, the large drawdown suggests the strategy lacks sufficient stop-loss discipline for institutional deployment. Immediate next steps involve expanding the sample size by testing on broader datasets before any capital allocation.

ADDITIONAL METRICS

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