



Backtest #51982 · LPG · EVO_GG1RSISNIP_v1492

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1492 strategy generated a +36.29% ROI on LPG with a 66.7% win rate, but the statistical confidence is negligible due to only three executed trades. A sharp 21.82% maximum drawdown indicates high volatility exposure that the limited sample size failed to capture. While the 1.04 Sharpe ratio suggests decent risk-adjusted returns, the data is too sparse to validate the strategy's robustness against future market regimes. The immediate next step is to expand the backtest window and increase trade frequency to gather a statistically significant dataset before deploying live capital.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73