



Backtest #49315 · LPG · EVO\_GG1RSISNIP\_v299

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v299 strategy generated a +42.10% ROI with a 66.7% win rate on LPG, yet the statistical significance is negligible due to only three executed trades. The 21.82% maximum drawdown indicates high volatility exposure that the current sample size cannot reliably quantify or mitigate. While the positive Sharpe ratio suggests effective risk-adjusted returns, the lack of historical depth prevents confirmation of strategy robustness across varying market regimes. The primary next step is to expand the backtest window or run Monte Carlo simulations to validate performance stability before live deployment.

ADDITIONAL METRICS

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