



Backtest #49560 · LPG · EVO_GG1RSISNIP_v64

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_v64 strategy on LPG generated a 42.10% ROI with a 66.7% win rate, yet the statistical signal is weak due to only three executed trades. A 21.82% maximum drawdown suggests significant volatility exposure that the current sample size cannot adequately assess, while a Sharpe ratio of 1.14 indicates mediocre risk-adjusted returns relative to the capital deployed. We must expand the test period or reduce position sizing to validate if the strategy's profitability holds during extended downturns rather than relying on this limited dataset. The next step is to run a forward optimization on the LPG pair to identify the specific market conditions triggering the high win rate 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