



Backtest #49787 · LPG · EVO_GG1RSISNIP_v1213

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_v1213 strategy generated a +42.10% ROI on LPG with a 1.14 Sharpe ratio, driven by a 66.7% win rate across only three trades. Despite the positive return, the statistical confidence remains low due to the minimal sample size, leaving the 21.82% maximum drawdown highly volatile and unrepresentative of long-term performance. The strategy effectively captured directional moves but lacks the trade frequency needed to validate its risk parameters under diverse market conditions. A critical next step involves expanding the backtest to include a broader historical dataset to assess robustness and reduce variance in drawdown metrics.

ADDITIONAL METRICS

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