



Backtest #33019 · LPG · EVO_GG1RSISNIP_v87

ROI

+39.93%

Sharpe

1.10

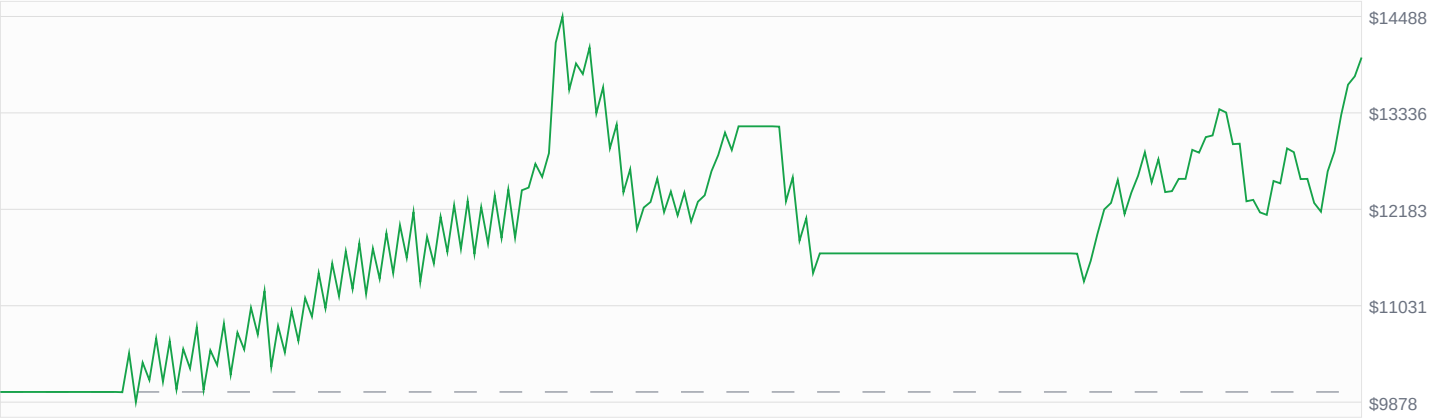
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v87 strategy for LPG demonstrated a robust performance with a +39.93% ROI and a Sharpe ratio of 1.10. The strategy had a win rate of 66.7%, with a max drawdown of 21.86% and 3 total trades completed. Despite these impressive results, the sample size of only 3 trades limits the statistical confidence of these findings. Moving forward, consider optimizing the entry and exit signals for more consistent performance and potentially increasing the sample size through additional backtesting runs.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51