



Backtest #33950 · LPG · EVO\_GG1RSISNIP\_v915

ROI

+39.93%

Sharpe

1.10

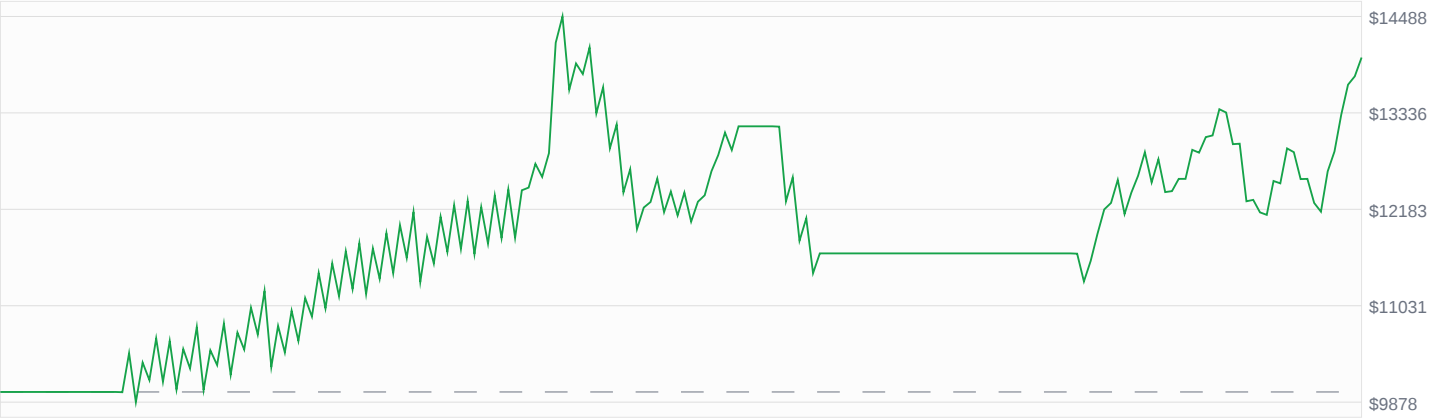
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO\_GG1RSISNIP\_v915 shows a robust 39.93% ROI but is statistically insignificant due to only three trades. A 21.86% drawdown is concerning given the high volatility of LPG, suggesting the strategy lacks sufficient risk filters. While the 1.10 Sharpe ratio indicates decent risk-adjusted returns, the tiny sample size prevents any reliable assessment of true performance. We must immediately expand the dataset with a longer backtest window or reduce trade frequency to validate these metrics.

ADDITIONAL METRICS

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