



Backtest #34925 · LPG · EVO_GG1RSISNIP_v1180

ROI

+39.93%

Sharpe

1.10

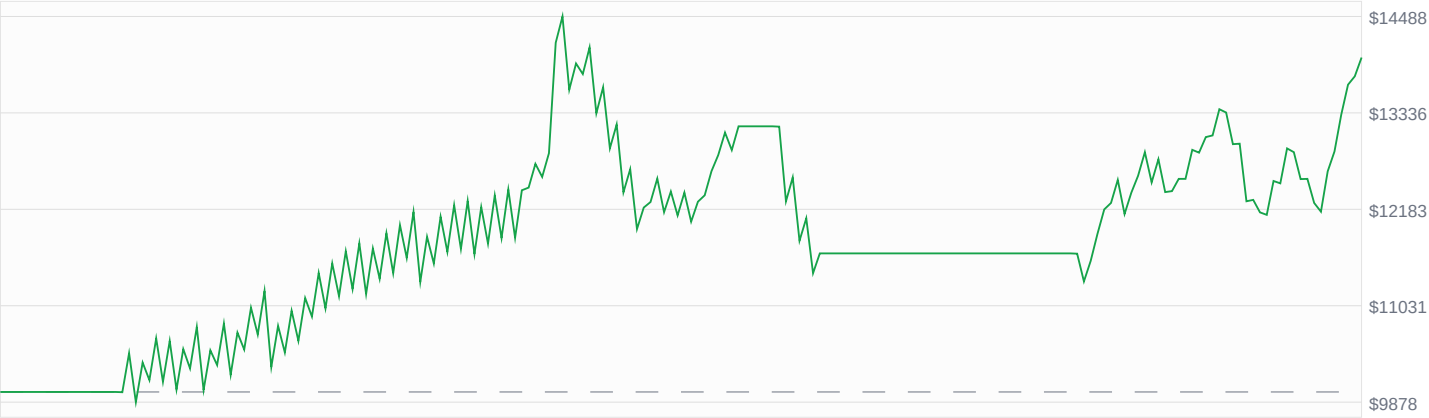
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1180 strategy for LPG achieved a 39.93% ROI with a Sharpe ratio of 1.10, a win rate of 66.7%, and a maximum drawdown of 21.86%. With a sample size of 3 trades, the data suggests the strategy performed well but with significant volatility. A concrete next step would be to expand the backtest to include a larger sample size and test for statistical significance, potentially by increasing the number of trades or extending the analysis period.

ADDITIONAL METRICS

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