



Backtest #35017 · LPG · EVO_GG1RSISNIP_v1228

ROI

+39.93%

Sharpe

1.10

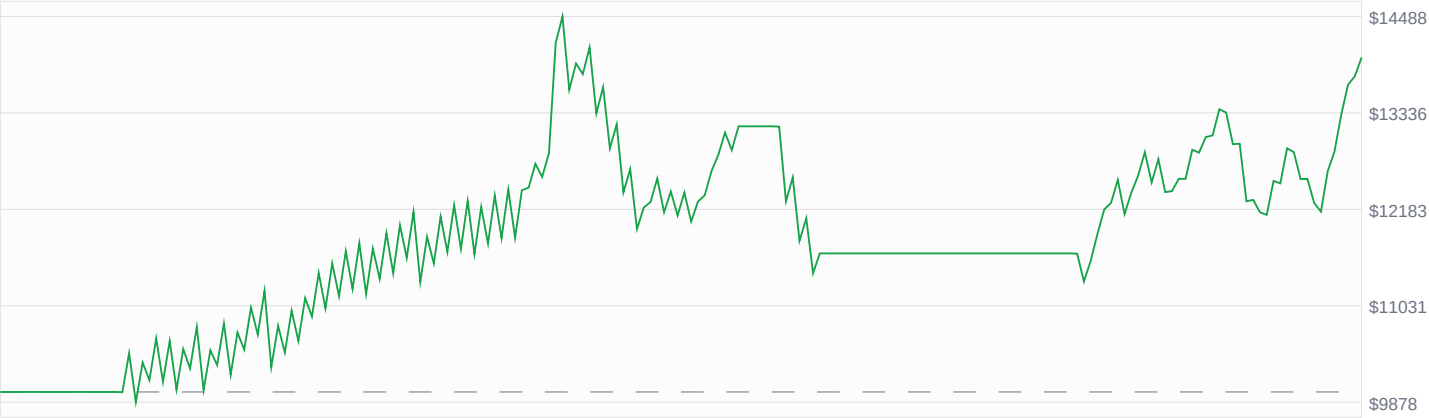
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1228 strategy on LPG delivered a 39.93% ROI with a 66.7% win rate, yet the statistical significance is critically compromised by only 3 executed trades. While the Sharpe ratio of 1.10 suggests moderate risk-adjusted returns, the 21.86% maximum drawdown indicates substantial volatility exposure that may not hold under stress. We cannot confidently generalize these results to live markets due to the severe sample size limitation. The next step is to expand the backtest lookback period or adjust entry parameters to generate a larger trade dataset for robust validation.

ADDITIONAL METRICS

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