



Backtest #49550 · LPG · EVO\_GG1RSISNIP\_v28

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\_v28 strategy on LPG shows a 42.10% ROI with a 1.14 Sharpe ratio, but the statistical significance is negligible due to only three total trades. A maximum drawdown of 21.82% reveals substantial vulnerability during adverse price action that the limited sample size masks. While the 66.7% win rate appears promising, the extreme sample count prevents any reliable assessment of strategy robustness or risk-adjusted returns. Increasing the backtest period to include volatile market regimes is the critical next step to validate performance. This analysis remains strictly educational and does not constitute investment advice.

ADDITIONAL METRICS

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