



Backtest #52529 · LPG · EVO_GG1RSISNIP_v1182

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1182 strategy generated a 41.35% ROI on LPG with a 66.7% win rate, yet the statistical significance is negligible due to only three trades executed. The Sharpe ratio of 1.13 suggests acceptable risk-adjusted returns, but a 21.82% maximum drawdown indicates high volatility relative to the small sample size. Such limited data prevents robust confidence intervals, making the strategy's edge unverified for live deployment. Before applying any logic to capital, we must execute a longer backtest or expand the parameter search to validate stability.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63