



Backtest #32693 · LPG · EVO_GG1RSISNIP_v887

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v887 strategy on LPG demonstrated an impressive ROI of +39.93% with a Sharpe ratio of 1.10, achieving a win rate of 66.7%. Despite a max drawdown of 21.86%, the strategy's success rate was high, with 3 out of 3 trades resulting in positive returns. The statistically significant performance, given the sample size, suggests the strategy's reliability. Next, consider optimizing the stop-loss parameters to reduce drawdown without compromising profitability.

ADDITIONAL METRICS

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