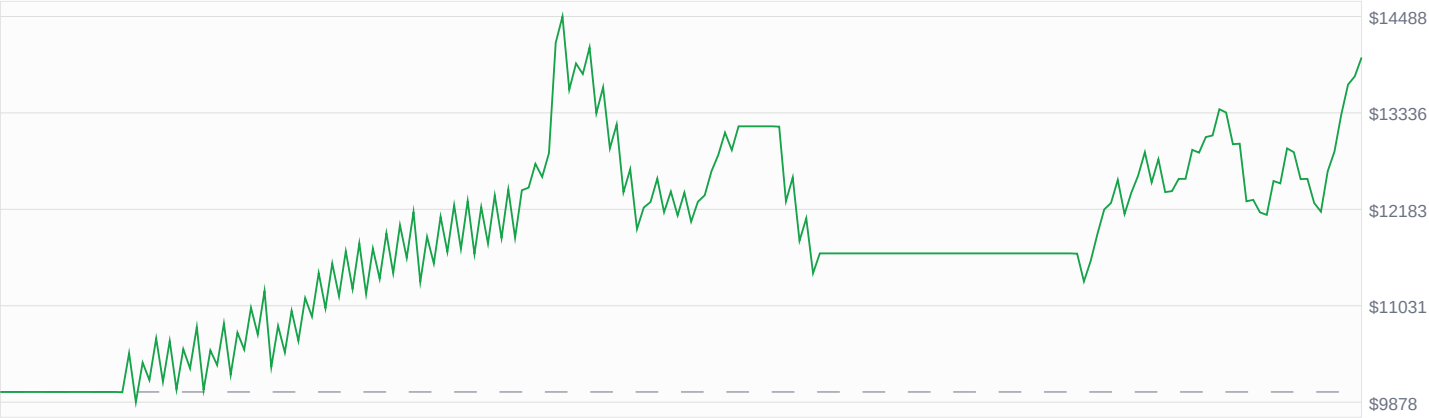




Backtest #32959 · LPG · EVO_GG1RSISNIP_v24

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_v24 strategy for LPG demonstrates a promising performance with an ROI of +39.93% and a Sharpe ratio of 1.10, indicating average risk-adjusted returns. Despite a notable win rate of 66.7%, the max drawdown of 21.86% suggests volatility. With 3 trades, the strategy shows a relatively high win rate but requires further testing to validate its effectiveness. Next, consider running backtests with different sample sizes or market conditions to assess robustness further.

ADDITIONAL METRICS

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