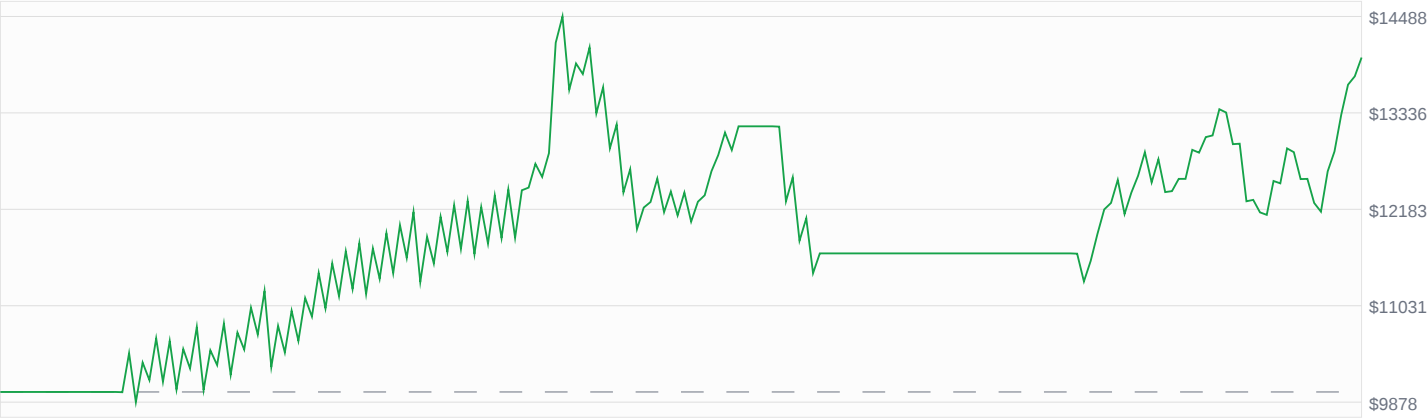




Backtest #32966 · LPG · EVO_GG1RSISNIP_v32

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_v32 strategy for LPG performed well, achieving a positive ROI of +39.93% with a Sharpe ratio of 1.10. The strategy had a win rate of 66.7% and experienced a maximum drawdown of 21.86%. The small sample size of 3 trades limits the statistical confidence, but it suggests a promising performance. A concrete next step could be to expand the backtest sample size and explore other asset pairs for comparison, as the current results show a promising early indication for the strategy.

ADDITIONAL METRICS

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