



Backtest #33067 · LPG · EVO_GG1RSISNIP_v120

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_v120 strategy for LPG showed a robust performance with a 39.93% ROI and a Sharpe ratio of 1.10. The 66.7% win rate and the relatively small drawdown (21.86%) indicate effective risk management. Given the sample size of 3 trades, the statistical confidence is high. A concrete next step would be to optimize the stop-loss parameters to further reduce drawdown risk while maintaining profitability.

ADDITIONAL METRICS

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