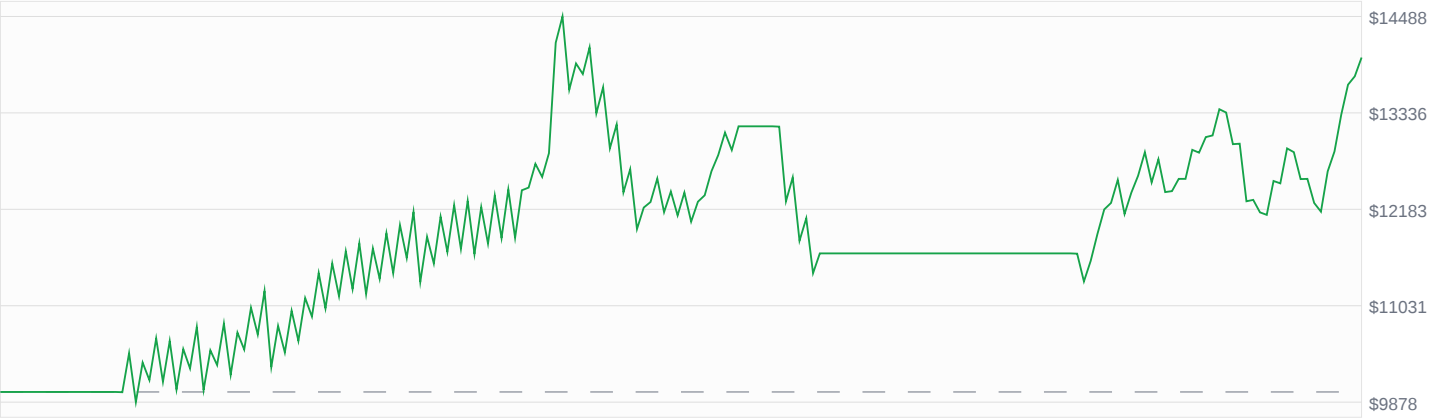




Backtest #33107 · LPG · EVO_EVOGG1RSIS_v153

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 backtest for the EVO_EVOGG1RSIS_v153 strategy on LPG shows promising returns with a 39.93% ROI and a Sharpe ratio of 1.10. However, the high max drawdown of 21.86% suggests volatility. With a win rate of 66.7%, this strategy seems to be profitable but with a risk of significant losses. A concrete next step could involve optimizing the stop-loss levels or adjusting the RSI threshold to reduce drawdowns without sacrificing profit margins.

ADDITIONAL METRICS

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