



Backtest #33121 · LPG · EVO_GG1RSISNIP_v90

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_v90 strategy for LPG shows a robust performance with a 39.93% ROI, a Sharpe ratio of 1.10, and a win rate of 66.7%. The strategy achieved a maximum drawdown of 21.86%, suggesting some volatility in the trading process. With 3 trades completed, the strategy is well-established. A concrete next step would be to refine the stop-loss levels to further reduce drawdowns while maintaining the current winning rate.

ADDITIONAL METRICS

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