



Backtest #33126 · LPG · EVO_EVOGG1RSIS_v160

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_EVOGG1RSIS_v160 strategy on LPG performed well, achieving a 66.7% win rate and an ROI of +39.93%. The Sharpe ratio of 1.10 suggests the strategy delivered value, albeit at a modest risk-adjusted return. However, the 21.86% max drawdown indicates significant volatility. A concrete next step could be to optimize stop-loss levels or adjust the RSI threshold for enhanced risk management.

ADDITIONAL METRICS

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