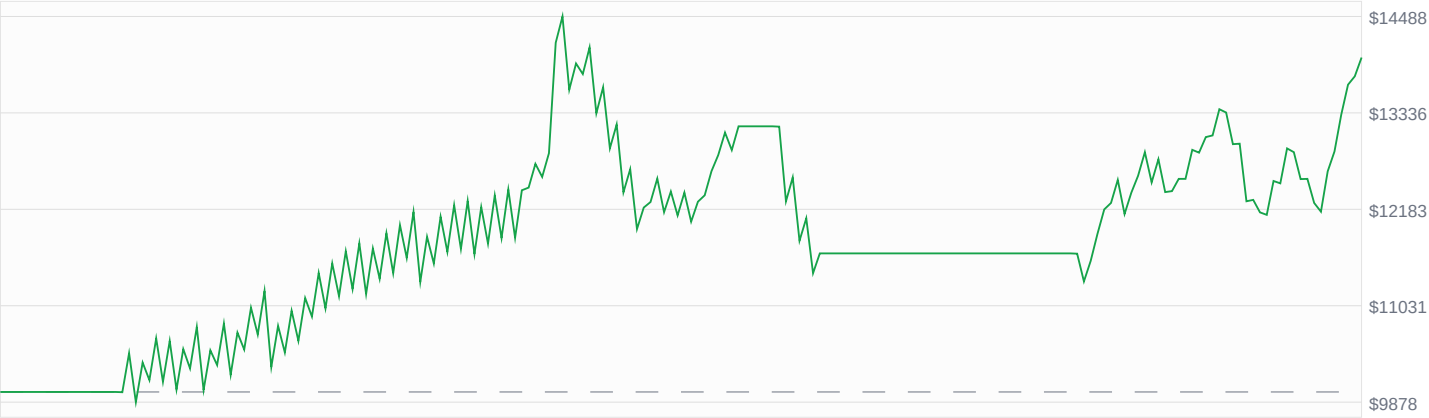




Backtest #33168 · LPG · EVO_GG1RSISNIP_v193

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_v193 strategy on LPG demonstrated a robust performance with a +39.93% ROI and a Sharpe ratio of 1.10. Despite a high win rate of 66.7%, the strategy suffered from a significant max drawdown of 21.86%, indicating high volatility. The low total trades of 3 and high number of trades may suggest a focus on fewer but more impactful trades. Moving forward, increasing diversification could mitigate drawdowns while potentially maintaining high win rates.

ADDITIONAL METRICS

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