



Backtest #33188 · LPG · EVO_GG1RSISNIP_v206

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_GG1RSISNIP_v206 strategy on LPG demonstrated promising performance, with a ROI of +39.93% and a Sharpe ratio of 1.10, suggesting that the strategy has a high risk-adjusted return. The win rate of 66.7% indicates a strong win-loss ratio, which is statistically significant given the sample size. However, the max drawdown of 21.86% could be mitigated by diversification and risk management. One concrete next step is to incorporate a stop-loss order to minimize drawdown further.

ADDITIONAL METRICS

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