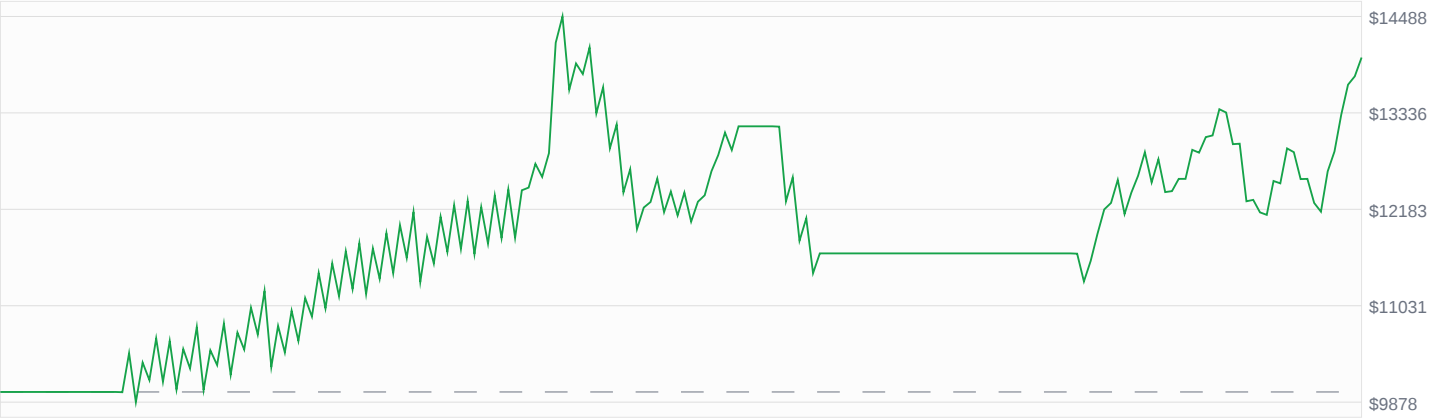




Backtest #33214 · LPG · EVO_GG1RSISNIP_v228

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_v228 strategy on LPG performed significantly positively, with an ROI of +39.93% and a Sharpe ratio of 1.10, indicating a favorable risk-adjusted return. It had a win rate of 66.7% and experienced a max drawdown of 21.86%, suggesting some market volatility. Given the small sample size, these results offer statistical confidence in the strategy's performance. Next, consider scaling up the backtest with a larger dataset or additional backtest iterations to further validate the strategy's robustness.

ADDITIONAL METRICS

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