



Backtest #33234 · LPG · EVO_GG1RSISNIP_v237

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_v237 strategy for LPG showed promising returns with a 39.93% ROI and a Sharpe ratio of 1.10, indicating above-average risk-adjusted performance. However, the 21.86% max drawdown and 66.7% win rate suggest variability and potential for significant losses. With a sample size of 3 trades, statistical confidence is limited. A concrete next step could involve optimizing the strategy's parameters or adjusting risk management settings to better manage the drawdown risks.

ADDITIONAL METRICS

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