



Backtest #33242 · LPG · EVO_GG1RSISNIP_v241

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_v241 strategy for LPG demonstrated a solid performance with a high win rate and positive ROI. However, the max drawdown was notably high at 21.86%, which could pose a significant risk. To mitigate this, a risk-adjusted return analysis would be prudent.

ADDITIONAL METRICS

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