



Backtest #33288 · LPG · EVO_GG1RSISNIP_v891

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_v891 strategy for LPG demonstrated a significant positive return with an ROI of +39.93%, achieving a Sharpe ratio of 1.10. The win rate of 66.7% and a maximum drawdown of 21.86% are concerning but manageable within the context of the sample size. Given these results, a concrete next step would be to optimize the stop-loss levels to reduce the drawdown impact while maintaining a high win rate. Further analysis of the trade details and market conditions can help in refining the strategy further.

ADDITIONAL METRICS

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