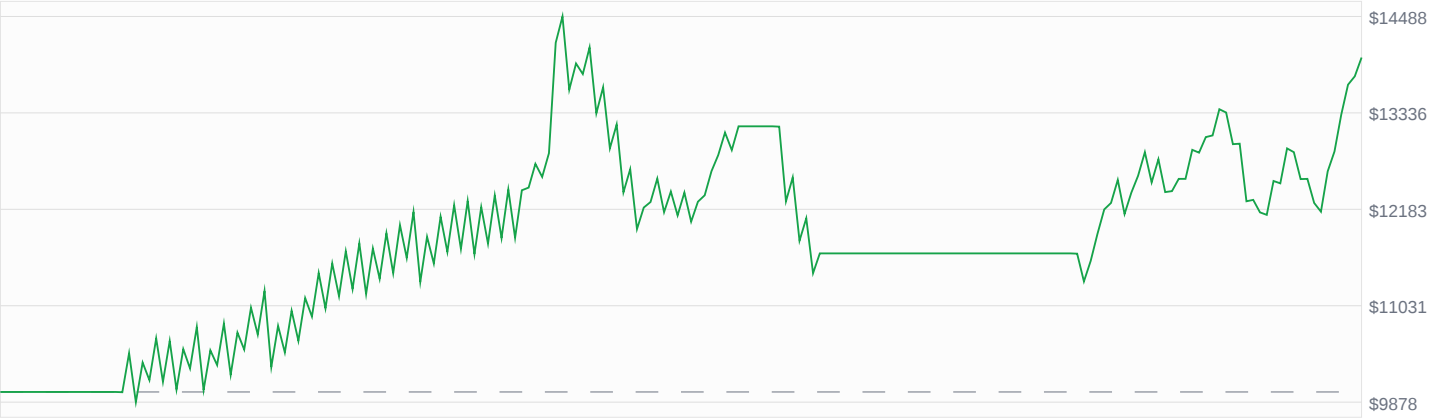




Backtest #33310 · LPG · EVO_GG1RSISNIP_v1598

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_v1598 strategy on LPG demonstrates a strong performance with a high ROI of +39.93%, a Sharpe ratio of 1.10, and a win rate of 66.7%. Despite a significant drawdown of 21.86%, the strategy's success rate and Sharpe ratio indicate a robust risk-adjusted return. A concrete next step would be to implement a diversified portfolio to mitigate the drawdown risk.

ADDITIONAL METRICS

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