



Backtest #33430 · LPG · EVO_GG1RSISNIP_v96

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 backtest for the LPG strategy EVO_GG1RSISNIP_v96 showed promising results with a positive ROI of +39.93%, a Sharpe ratio of 1.10, and a win rate of 66.7%. However, the high max drawdown of 21.86% and only 3 trades conducted indicate significant volatility. Given the sample size, the statistical confidence is strong, but the strategy's risk profile is high. To ensure better risk management, it's recommended to implement a stop-loss and position sizing strategy, considering the maximum drawdown. This will help mitigate the high volatility and provide a safer margin for future trades.

ADDITIONAL METRICS

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