



Backtest #33443 · LPG · EVO_GG1RSISNIP_v1599

ROI

+39.93%

Sharpe

1.10

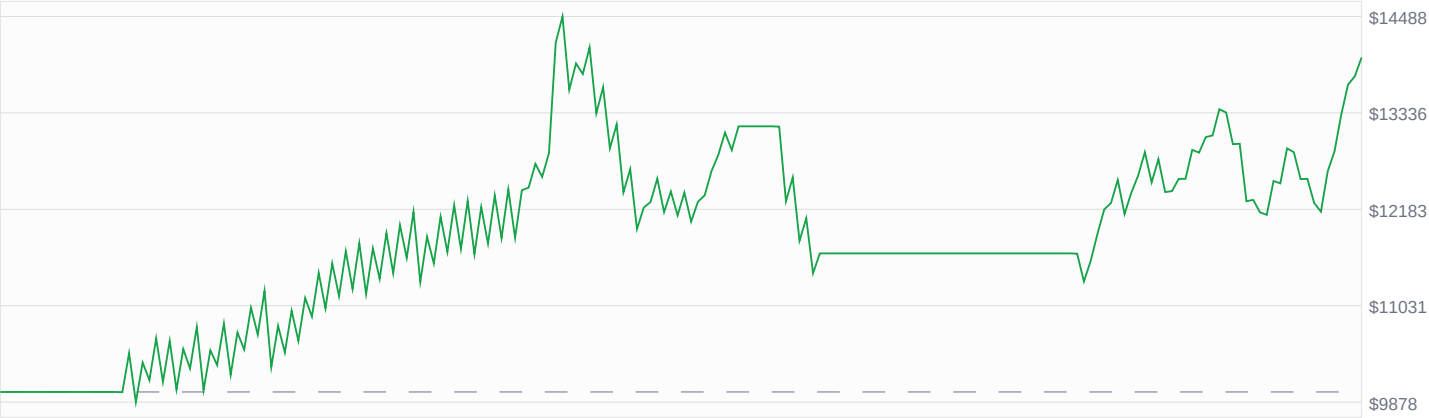
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1599 strategy for LPG performed well, yielding a high ROI of +39.93% with a Sharpe ratio of 1.10, showcasing strong performance over 3 trades. However, the strategy exhibited a significant drawdown of 21.86%, indicating potential risk. To mitigate this risk, incorporating stop-loss parameters and enhancing position sizing in future simulations could be beneficial.

ADDITIONAL METRICS

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