



Backtest #33492 · LPG · EVO_GG1RSISNIP_v119

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_v119 strategy for LPG demonstrated a promising return of +39.93%, with a Sharpe ratio of 1.10. However, the high drawdown of 21.86% indicates significant volatility, affecting the total capital. With a win rate of 66.7%, the strategy seems to have outperformed, but the large drawdown suggests caution is needed. A concrete next step could be to implement more robust risk management, such as adjusting stop-loss levels or diversifying the portfolio, to mitigate potential drawdowns while maintaining the strategy's gains.

ADDITIONAL METRICS

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