



Backtest #33823 · LPG · EVO_GG1RSISNIP_v913

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_v913 strategy for LPG demonstrates a strong performance with an ROI of +39.93% and a Sharpe ratio of 1.10, indicating a favorable risk-adjusted return. The strategy's win rate of 66.7% and a max drawdown of 21.86% suggest efficient risk management, but the limited sample size of 3 trades limits statistical confidence. Next, consider optimizing the parameters for better equity curve consistency and profitability.

ADDITIONAL METRICS

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