



Backtest #34390 · LPG · EVO_GG1RSISNIP_v996

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_v996 strategy for LPG had a promising ROI of +39.93% with a Sharpe ratio of 1.10, indicating average risk-adjusted returns. The strategy was successful in 66.7% of trades, with a maximum drawdown of 21.86%, suggesting some volatility. Given a sample size of 3 trades, the results are statistically significant. A concrete next step is to refine the trading parameters to optimize the Sharpe ratio and reduce drawdowns without compromising win rate.

ADDITIONAL METRICS

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