



Backtest #34398 · LPG · EVO_GG1RSISNIP_v997

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_v997 strategy on LPG achieved a positive ROI of 39.93% with a Sharpe ratio of 1.10, indicating a favorable risk-adjusted return. The 66.7% win rate suggests the strategy's reliability. However, the 21.86% max drawdown indicates a risk that could be mitigated, especially given the limited number of trades (3). A concrete next step could involve expanding the sample size or refining the risk parameters to balance performance and risk.

ADDITIONAL METRICS

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