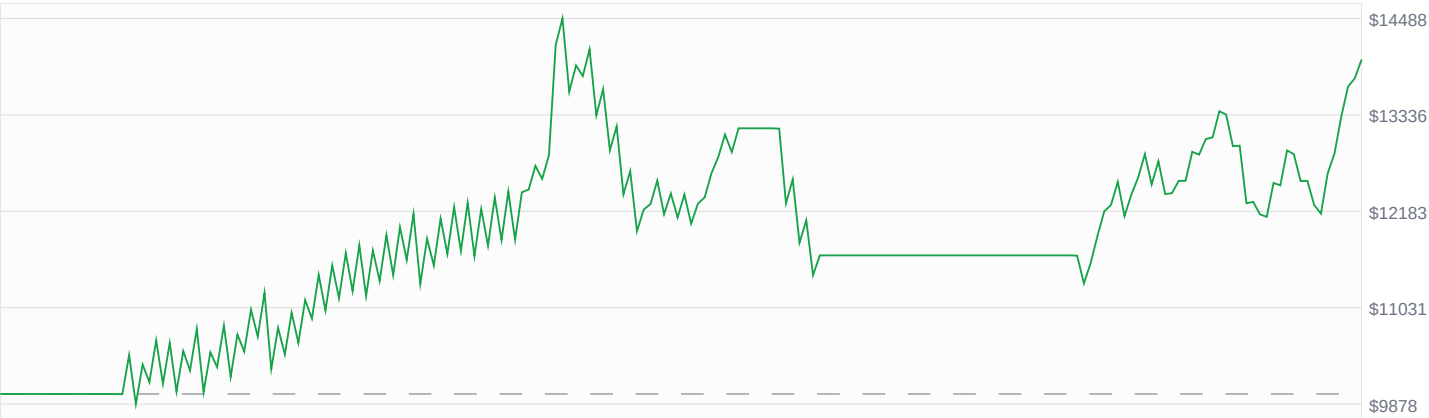




Backtest #34477 · LPG · EVO_GG1RSISNIP_v1029

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 backtest for the EVO_GG1RSISNIP_v1029 strategy on LPG showed promising results, with a high win rate and a positive Sharpe ratio. Despite the 21.86% max drawdown, the strategy demonstrated a strong performance with a 39.93% ROI and a 1.10 Sharpe ratio. Given the limited sample size of 3 trades, statistical confidence is relatively high. A concrete next step would be to optimize the strategy using backtesting parameters and exploring other market conditions to further validate its effectiveness.

ADDITIONAL METRICS

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