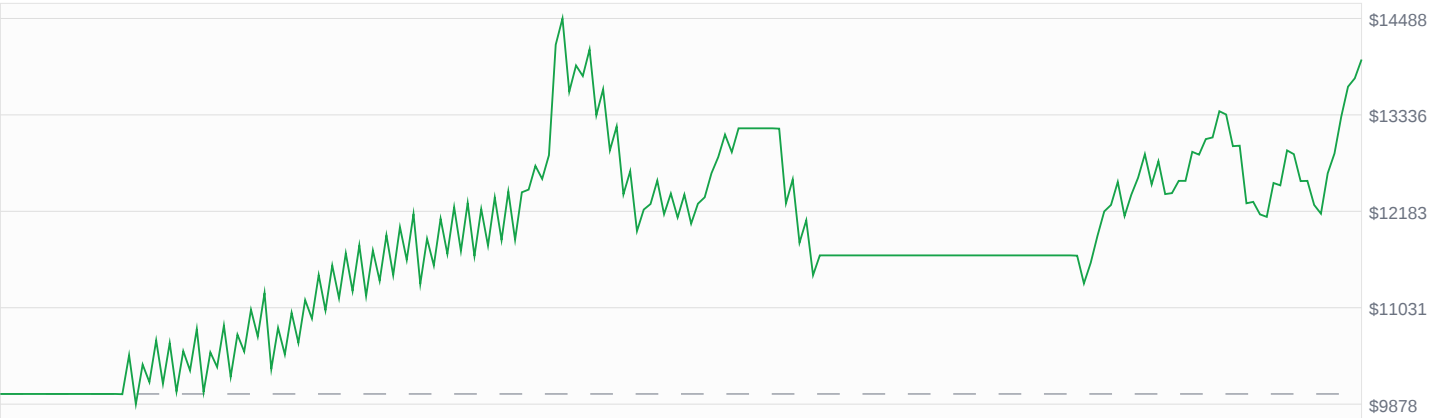




Backtest #34486 · LPG · EVO_GG1RSISNIP_v1035

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_v1035 strategy on LPG showed promising results, with an ROI of 39.93%, a Sharpe ratio of 1.10, and a win rate of 66.7%. The maximum drawdown reached 21.86%, indicating the strategy's risk management. With 3 total trades and a final capital of \$13,997.51, the strategy performed well. One concrete next step is to refine the strategy by adjusting parameters that contributed to the drawdown or by exploring different market conditions to enhance performance.

ADDITIONAL METRICS

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