



Backtest #34518 · LPG · EVO_GG1RSISNIP_v1062

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 strategy EVO_GG1RSISNIP_v1062 on the asset LPG produced a positive return of +39.93%, with a Sharpe ratio of 1.10 and a win rate of 66.7%. Despite a relatively low drawdown of 21.86%, the strategy showed a consistent performance with a total of 3 trades completed. A concrete next step could be to implement the signal logic (e.g., crossover of SMA 20 and SMA 50 with RSI > 30) into a live trading environment to further validate its efficacy.

ADDITIONAL METRICS

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