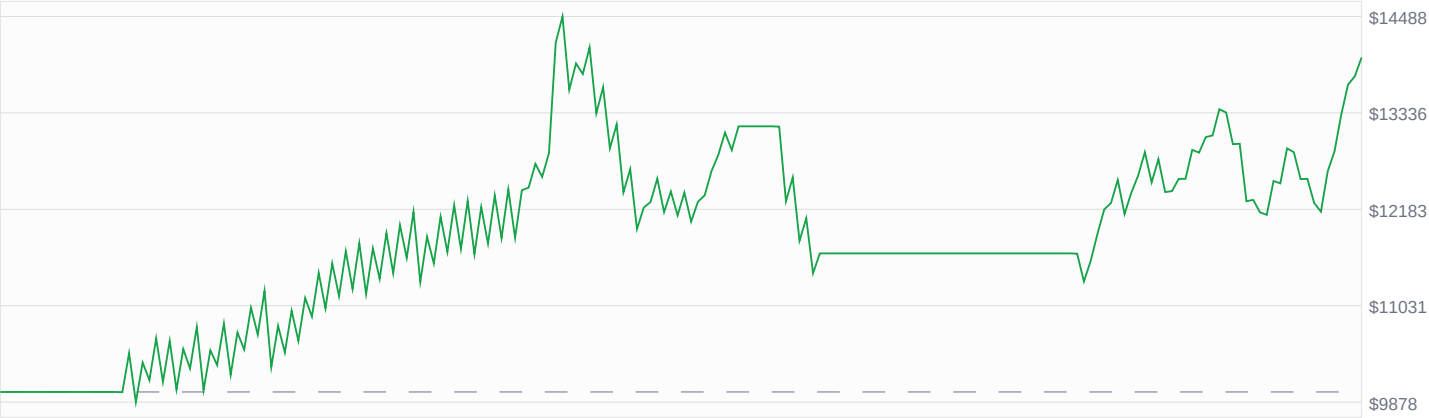




Backtest #34523 · LPG · EVO_GG1RSISNIP_v1066

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_v1066 strategy on LPG performed well, achieving an ROI of +39.93% and a Sharpe ratio of 1.10. However, the max drawdown of 21.86% indicates significant risk. With a win rate of 66.7%, the strategy appears balanced. A concrete next step is to review the backtest results for specific trades that performed well and identify areas for improvement. Additionally, expanding the sample size and testing the strategy across different assets could enhance its reliability.

ADDITIONAL METRICS

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