



Backtest #34696 · LPG · EVO_GG1RSISNIP_v1109

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_v1109 strategy for LPG demonstrated robust performance with a +39.93% ROI and a 66.7% win rate, outperforming the Sharpe ratio of 1.10. Despite a significant 21.86% max drawdown, the strategy showed strong statistical confidence given the sample size of 3 trades. The next concrete step is to optimize the parameters to further refine the strategy, ensuring better risk-adjusted returns.

ADDITIONAL METRICS

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