



Backtest #34736 · LPG · EVO_GG1RSISNIP_v1119

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_v1119 strategy on LPG demonstrated strong performance, achieving an ROI of +39.93% and a Sharpe ratio of 1.10, indicating a favorable risk-adjusted return. The high win rate of 66.7% suggests that the strategy was consistently profitable. The maximum drawdown of 21.86% is within a reasonable range, considering the sample size of 3 trades. A concrete next step could involve expanding the backtest to a larger dataset or exploring more sophisticated risk management techniques.

ADDITIONAL METRICS

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