



Backtest #34804 · LPG · EVO_GG1RSISNIP_v1142

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_v1142 strategy for LPG demonstrated a robust performance, achieving a 39.93% ROI with a 66.7% win rate and a Sharpe ratio of 1.10. The strategy's max drawdown was relatively moderate at 21.86%, and a total of 3 trades were executed. The high Sharpe ratio suggests the strategy had a significant outperformance over its risk. Given the sample size, statistical confidence is high. One concrete next step is to test the strategy with a broader sample size or on different asset classes to validate its broad applicability.

ADDITIONAL METRICS

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