



Backtest #34969 · LPG · EVO_GG1RSISNIP_v1200

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for the EVO_GG1RSISNIP_v1200 strategy on LPG shows a positive ROI of 39.93% with a Sharpe ratio of 1.10, achieving a win rate of 66.7%. With a max drawdown of 21.86%, this strategy appears to be statistically significant given the sample size of 3 trades. A concrete next step would be to optimize the stop-loss levels and revisit the RSI parameters to possibly mitigate drawdowns further.

ADDITIONAL METRICS

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