



Backtest #34978 · LPG · EVO_GG1RSISNIP_v1208

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_v1208 strategy for LPG demonstrated a strong performance with a high ROI of +39.93% and a Sharpe ratio of 1.10, indicating strong outperformance over risk. The 66.7% win rate suggests a reliable signal generation. However, a 21.86% max drawdown highlights the risk. A concrete next step would be to identify and mitigate the source of this drawdown, potentially adjusting the RSI threshold or testing different SMA crossover combinations.

ADDITIONAL METRICS

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