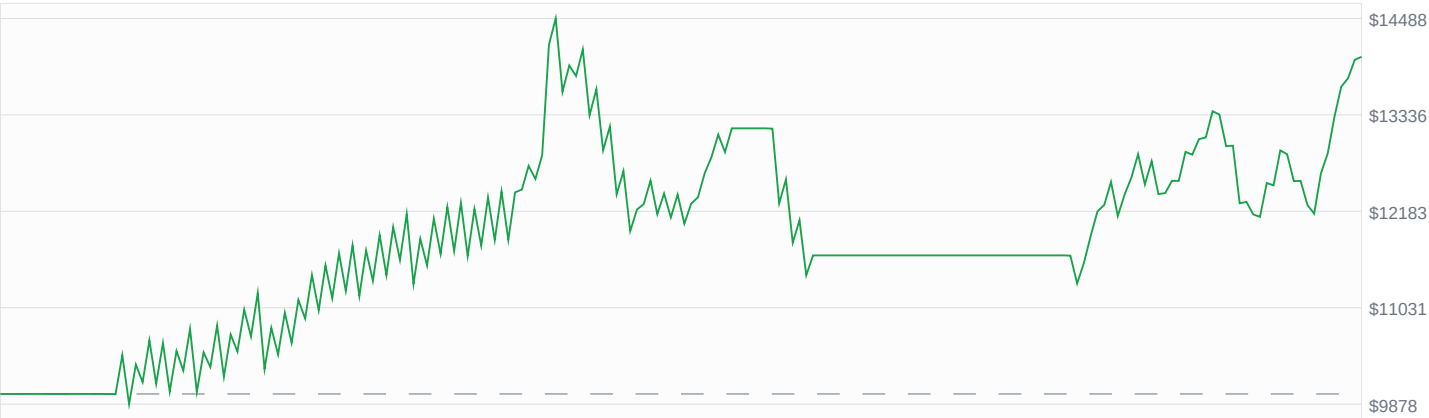




Backtest #35276 · LPG · EVO_GG1RSISNIP_v1324

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1324 strategy for LPG showed a strong performance with an ROI of +40.26% and a Sharpe ratio of 1.10, indicating a moderately high risk-adjusted return. The win rate of 66.7% suggests a consistent profitability. However, the max drawdown of 21.86% highlights significant volatility. For future strategies, consider adjusting the stop-loss levels to mitigate drawdowns or exploring different RSI thresholds to balance risk and reward.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95