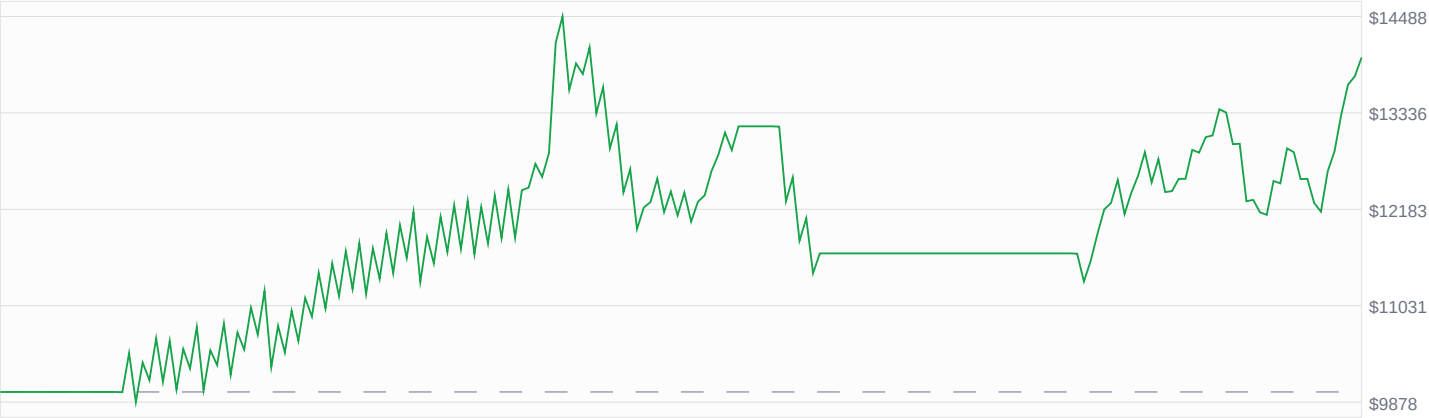




Backtest #32932 · LPG · GG10_VWAP_Dip_Buyer

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 GG10_VWAP_Dip_Buyer strategy on LPG showed a robust performance with a 39.93% ROI and a Sharpe ratio of 1.10, indicating strong risk-adjusted returns. However, the strategy faced a significant drawdown of 21.86%, reducing the final capital to \$13,997.51. The win rate of 66.7% suggests the strategy had a good track record of generating positive returns. Future steps should focus on optimizing stop-loss levels to mitigate the drawdown risk and potentially testing different market conditions or timeframes for potential gains.

ADDITIONAL METRICS

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