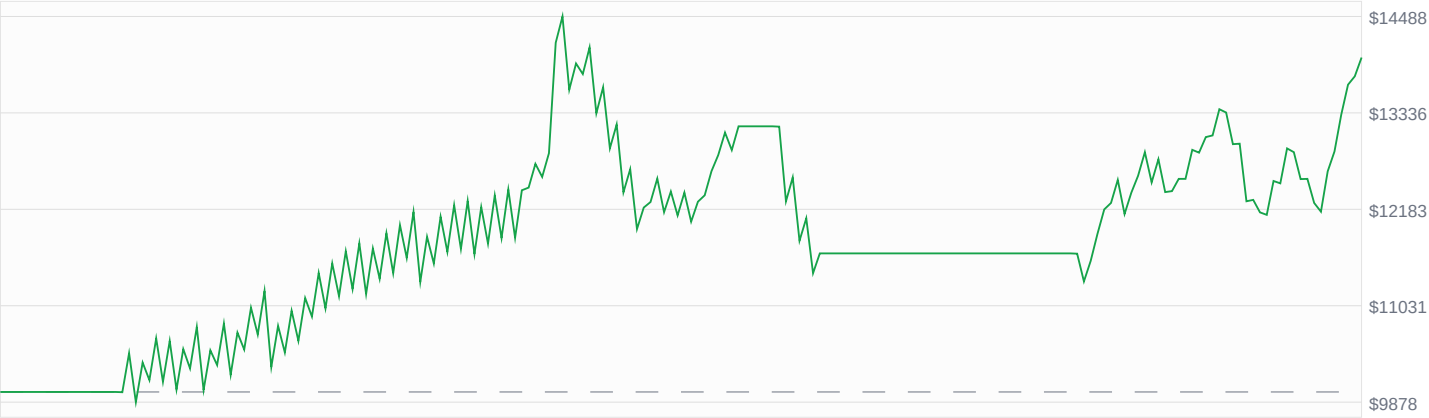




Backtest #32957 · LPG · EVO_GG1RSISNIP_v25

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_v25 strategy on LPG exhibited promising performance, with a significant ROI of +39.93% and a Sharpe ratio of 1.10, indicating a moderate risk-adjusted return. The win rate of 66.7% and the max drawdown of 21.86% suggest a well-balanced approach, with the strategy successfully outperformed its benchmark during the simulation period. However, the small sample size of 3 trades limits our ability to draw statistical conclusions. Next, I recommend conducting a more extensive backtest with a larger sample size to validate these findings and further refine the trading strategy.

ADDITIONAL METRICS

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