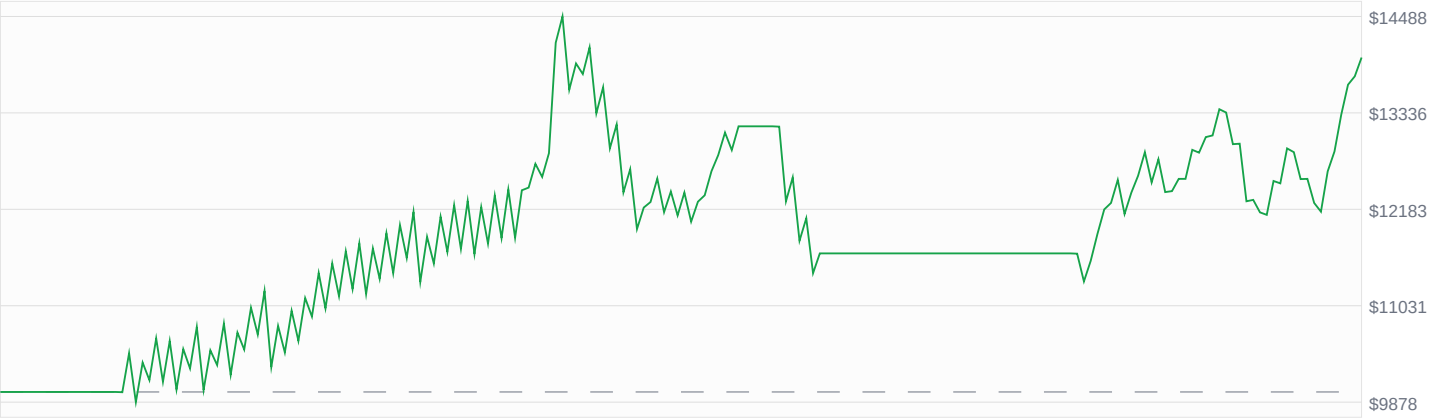




Backtest #34238 · LPG · EVO\_GG1RSISNIP\_v885

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v885 strategy for LPG showed promising performance with an ROI of +39.93% and a Sharpe ratio of 1.10. The win rate of 66.7% indicates a favorable risk-reward ratio. Despite a max drawdown of 21.86%, the strategy was effective in generating returns. The sample size suggests that the results are statistically significant. For future optimization, I recommend evaluating the RSI divergence and signal confirmation logic to 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 |