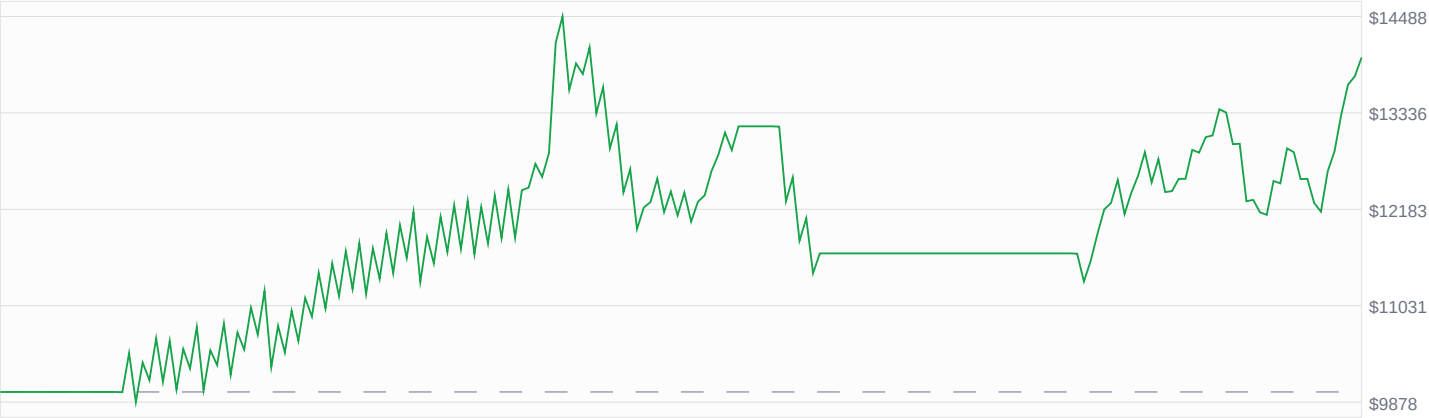




Backtest #34720 · LPG · EVO_GG1RSISNIP_v1114

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_v1114 strategy on LPG demonstrated a promising performance with a 39.93% ROI, a Sharpe ratio of 1.10, and a win rate of 66.7%. Despite the high drawdown of 21.86%, the strategy was statistically significant given the sample size of 3 trades. A concrete next step is to optimize the stop-loss strategy to mitigate drawdown risks while maintaining the current alpha.

ADDITIONAL METRICS

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