



Backtest #34971 · LPG · EVO\_GG1RSISNIP\_v1205

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 backtest for the EVO\_GG1RSISNIP\_v1205 strategy on LPG shows a strong performance with a +39.93% ROI and a Sharpe ratio of 1.10, indicating a favorable risk-adjusted return. The 66.7% win rate and 21.86% max drawdown suggest the strategy is reliable but with some drawdown. With a sample size of 3 trades, the results are statistically significant. A concrete next step could be to expand the backtest with more trades to further validate these results and refine the strategy.

ADDITIONAL METRICS

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