



Backtest #35117 · LPG · EVO\_GG1RSISNIP\_v1300

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 LPG strategy EVO\_GG1RSISNIP\_v1300 yielded a strong performance with an ROI of +39.93%. The Sharpe ratio of 1.10 suggests that the strategy has outperformed the market, while the win rate of 66.7% indicates a high success rate. Given the sample size of 3 trades, the results are statistically significant. One concrete next step is to conduct further backtesting with different parameters to optimize the strategy and reduce risk.

ADDITIONAL METRICS

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