



Backtest #39945 · LPG · EVO\_GG1RSISNIP\_v1386

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +40.41% | 1.10   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for LPG shows a 40.41% return, yet the strategy only executed three trades, creating an insufficient sample size to validate the 1.10 Sharpe ratio or 66.7% win rate. While the strategy captured significant upside, a 21.82% drawdown indicates high volatility that the current parameters failed to mitigate effectively. We cannot statistically confirm the edge exists without expanding the trade history to at least 50 executions across multiple market regimes. The next step is to run a robustness test with tighter stop-loss thresholds and a wider lookback period to reduce exposure during trending phases.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 40.41%     |
| Sortino Ratio   | 0.90       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14045.47 |