



Backtest #56007 · LPG · EVO\_GG1RSISNIP\_v36

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +41.35% | 1.13   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v36 backtest on LPG shows strong profitability with a +41.35% return and a 1.13 Sharpe ratio, yet the 21.82% drawdown and only three executed trades severely limit statistical confidence. Such a small sample size makes the 66.7% win rate statistically insignificant, as a few outlier trades can distort performance metrics entirely. While the strategy captured significant upside, the lack of trade frequency suggests the entry criteria are either overly restrictive or misaligned with current market volatility. To validate robustness, we must expand the test period or adjust parameters to generate a larger trade set for meaningful analysis.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 41.35%     |
| Sortino Ratio   | 0.93       |
| Turnover        | 7.31x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14139.63 |