



Backtest #57380 · LPG · EVO\_GG1RSISNIP\_v919

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +46.76% | 1.23   | 66.7%    | -20.33%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v919 strategy on LPG shows a robust 46.76% ROI and a solid 1.23 Sharpe ratio, driven by a high 66.7% win rate. However, the sample size of only three trades severely limits statistical significance, making the 20.33% maximum drawdown a concerning outlier rather than a reliable risk metric. While the setup appears profitable, the lack of trade volume prevents confident validation of the strategy's edge. The next step is to expand the lookback period or test the logic on a different timeframe to gather sufficient data points for a statistically meaningful assessment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 46.76%     |
| Sortino Ratio   | 1.01       |
| Turnover        | 7.15x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14680.80 |