



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