



BACKTEST REPORT

Backtest #57145 · LPG · EVO_GG1RSISNIP_v42

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

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v42 strategy on LPG delivered a robust 46.76% ROI and a 1.23 Sharpe ratio, driven by a 66.7% win rate across a concentrated sample of only three trades. However, the 20.33% maximum drawdown exposes significant instability, suggesting that returns are currently highly dependent on a small number of outlier opportunities rather than consistent execution. With such a limited sample size, the statistical confidence in these metrics remains low, making the observed performance potentially non-reproducible under normal market conditions. To validate the strategy's resilience, I recommend running a new backtest with a different historical period or adjusting entry filters to reduce drawdown volatility. This approach is

ADDITIONAL METRICS

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