



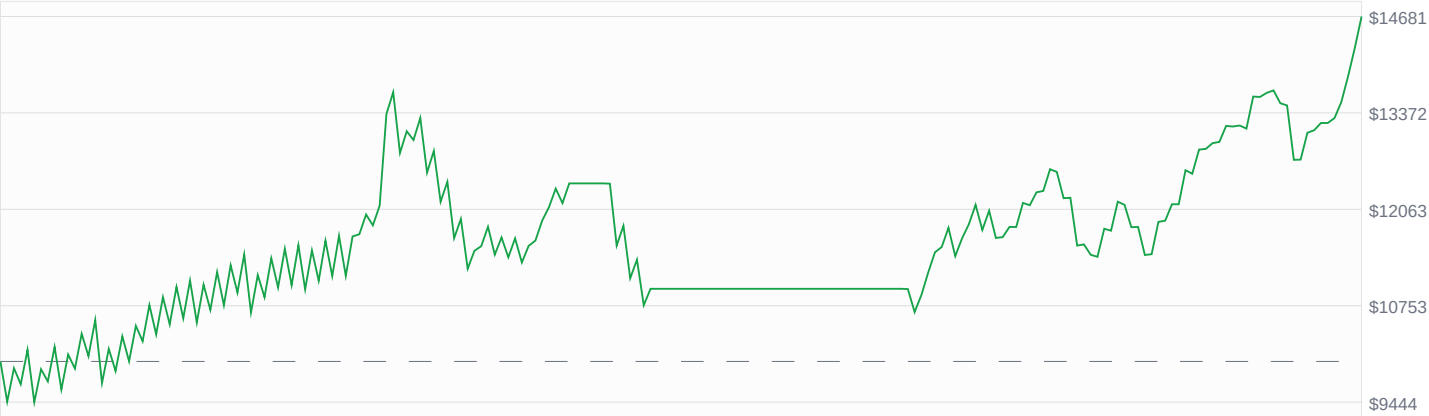
## BACKTEST REPORT

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 |