



Backtest #33217 · LPG · EVO_GG1RSISNIP_v230

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v230 strategy on LPG generated a robust +39.93% return with a Sharpe ratio of 1.10, yet the 21.86% drawdown and mere three trades severely undermine statistical confidence. While the win rate of 66.7% suggests competent entry selection, the low trade count prevents reliable assessment of strategy stability under varied market regimes. The high volatility exposure is evident, necessitating a concrete next step of stress-testing the logic against a broader historical dataset to validate consistency. Until sample size expands, this performance should be viewed as a promising hypothesis rather than a validated edge.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51