



Backtest #37262 · LPG · EVO_GG1RSISNIP_v455

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v455 strategy on LPG generated a 39.17% return with a 66.7% win rate, yet the Sharpe ratio of 1.08 reveals that profitability was driven by aggressive rather than efficient risk-taking. Statistical confidence is negligible given only three trades, which masks the true volatility profile and makes the 21.82% drawdown a critical concern for capital preservation. While the final capital grew to \$13,921.33, the low trade frequency suggests the entry logic may be too restrictive or the market regime is currently unfavorable for this approach. Future iterations must prioritize trade frequency over raw return to validate the strategy's robustness across different market conditions. The immediate next step is to run a walk-forward analysis to

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33