



Backtest #48750 · LPG · EVO_GG1RSISNIP_v1639

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1639 strategy generated a 42.1% return on LPG, but the sample size of only three trades renders the 66.7% win rate statistically insignificant. A 21.82% drawdown indicates substantial volatility exposure that the current risk parameters failed to mitigate effectively. While the Sharpe ratio of 1.14 suggests reasonable risk-adjusted returns, the high capital efficiency is likely an artifact of low transaction frequency rather than robust edge. We must expand the dataset via extended backtesting or a walk-forward analysis to validate performance consistency. Next, recalibrate stop-loss logic to ensure the strategy survives a wider range of market conditions before live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40