



Backtest #56232 · LPG · EVO_GG1RSISNIP_v333

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v333 strategy generated a 41.35% return on LPG with a 66.7% win rate, yet the 21.82% maximum drawdown and Sharpe ratio of 1.13 indicate high volatility per trade. With only three trades executed, statistical significance is critically low, rendering the win rate unreliable for production deployment. The capital efficiency is poor given the risk exposure, suggesting the entry logic lacks robustness against sudden price reversals. We must expand the sample size through extended backtesting and walk-forward analysis before considering live allocation.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63