



Backtest #46795 · LPG · EVO_GG1RSISNIP_v192

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_v192 strategy generated a +42.10% return on LPG, yet a mere three trades renders the 66.7% win rate statistically insignificant. Although the Sharpe ratio of 1.14 suggests decent risk-adjusted returns, the 21.82% maximum drawdown exposes substantial volatility given the limited sample size. This outcome likely reflects overfitting to specific historical noise rather than a robust market edge. We must expand the backtest horizon to include diverse market regimes before deploying live capital.

ADDITIONAL METRICS

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