



Backtest #48147 · LPG · EVO_GG1RSISNIP_v1630

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_v1630 strategy generated a 42.10% return on LPG, but the 66.7% win rate and 1.14 Sharpe ratio lack statistical significance due to only three trades. A maximum drawdown of 21.82% suggests high volatility exposure that the limited sample size fails to quantify reliably. Without broader market context, these metrics may reflect overfitting rather than robust edge. We must expand the test period or adjust parameters to validate performance before deployment.

ADDITIONAL METRICS

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