



Backtest #56477 · LPG · EVO_GG1RSISNIP_v389

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_v389 strategy on LPG delivered a +41.35% ROI with a 1.13 Sharpe ratio, yet the statistical significance is negligible due to only three total trades. The 21.82% maximum drawdown reveals substantial volatility exposure that the high win rate of 66.7% fails to mitigate without a larger sample size. This result likely reflects parameter overfitting rather than robust market adaptability given the lack of out-of-sample validation. Next, expand the backtest window to include at least 200 trades or adjust the risk parameters to reduce drawdown sensitivity.

ADDITIONAL METRICS

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