



Backtest #52810 · LPG · EVO_GG1RSISNIP_v1332

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_v1332 strategy generated a 41.35% ROI on LPG, but the sample size of only three trades severely limits statistical confidence despite a 1.66% Sharpe ratio. The 21.82% maximum drawdown indicates significant volatility exposure that the current parameters failed to mitigate during the limited backtest period. Such low trade counts often result in overfitting, where the strategy captures noise rather than a robust market edge. We must expand the parameter space and test across multiple market regimes to validate if these returns are replicable before live deployment.

ADDITIONAL METRICS

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