



Backtest #34874 · LPG · EVO_GG1RSISNIP_v1159

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1159 strategy on LPG delivered a robust +39.93% ROI with a 1.10 Sharpe ratio, yet the 21.86% peak drawdown exposes significant volatility risk inherent in low-volume samples. With only three executed trades, the 66.7% win rate lacks statistical significance and likely reflects overfitting to a narrow market regime rather than sustainable alpha. While the final capital grew to \$13,997.51, the absence of stress-testing against historical drawdowns makes current performance metrics unreliable for institutional deployment. We must immediately expand the sample size using longer historical windows before committing real capital to this logic. The next step is to re-run this backtest on a decade of LPG data to validate whether this

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51