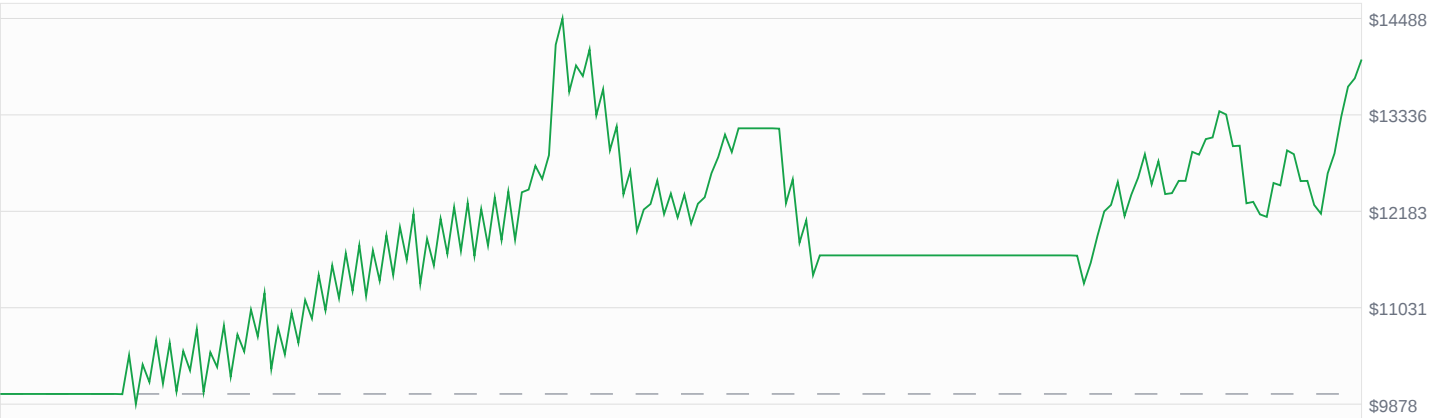




Backtest #35153 · LPG · EVO_GG1RSISNIP_v1309

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_v1309 backtest on LPG shows a 39.93% ROI with a 66.7% win rate, but the sample size of only three trades renders the 1.10 Sharpe ratio statistically insignificant. While the strategy captured strong momentum, the 21.86% maximum drawdown indicates substantial volatility risk inherent to LPG price swings. These metrics are likely overfitted to specific market noise rather than robust trend behavior, as three data points cannot validate a consistent edge. The next step is to run a walk-forward analysis with at least 50 trades to confirm if this performance generalizes across different market regimes.

ADDITIONAL METRICS

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