



Backtest #39281 · LPG · EVO_GG1RSISNIP_v1129

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1129 strategy on LPG delivered a 40.41% ROI with a 66.7% win rate, yet the 21.82% drawdown and minimal trade count of only three executions reveal a severe lack of statistical confidence in these results. A single outlier trade can artificially inflate performance metrics, making the observed Sharpe ratio of 1.10 unreliable without a larger sample size to verify consistency. The high volatility suggests the entry logic may be capturing noise rather than sustainable alpha in the current LPG market structure. We must run a walk-forward analysis on extended historical data to validate if this edge persists across different market regimes before deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47