



Backtest #52686 · LPG · EVO_GG1RSISNIP_v1302

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_v1302 backtest on LPG delivered a 41.35% return with a 1.13 Sharpe ratio, yet the 21.82% drawdown highlights severe volatility exposure. A 66.7% win rate across only three trades provides insufficient statistical confidence to validate the strategy's robustness. The limited sample size likely masks potential overfitting or extreme event sensitivity in the LPG market. Before live deployment, run a stress test with higher volatility parameters and expand the backtest window to at least 500 trades.

ADDITIONAL METRICS

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