



Backtest #50051 · LPG · EVO_GG1RSISNIP_v1331

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1331 strategy on LPG generated a +42.10% return with a 1.14 Sharpe ratio, yet the +21.82% max drawdown and single-digit trade count of three signal extreme statistical unreliability rather than robust profitability. A win rate of 66.7% is meaningless with such a thin sample size, as one outlier trade could flip the entire equity curve. The results likely reflect overfitting to recent noise rather than a sustainable alpha edge in the LPG market. Before deploying live capital, you must expand the historical range and add volatility filters to ensure the strategy survives different market regimes.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40