



Backtest #52983 · LPG · EVO_GG1RSISNIP_v1431

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_v1431 backtest on LPG delivered a +41.35% return with a 1.13 Sharpe ratio, yet the 66.7% win rate is statistically unreliable given only three total trades. A 21.82% maximum drawdown suggests significant volatility exposure that the small sample size fails to capture, making current performance metrics misleading for live deployment. We lack sufficient data to confirm trend consistency or identify robust entry filters beyond this singular period. The immediate next step is to run an out-of-sample test across multiple LPG market regimes to validate if this alpha persists under varying volatility conditions.

ADDITIONAL METRICS

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