



Backtest #48212 · LPG · EVO_GG1RSISNIP_v996

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v996 strategy on LPG generated a +42.1% ROI with a 66.7% win rate, yet the statistical validity is negligible due to only three total trades. A Sharpe ratio of 1.14 appears promising but lacks robustness given the minimal sample size, while a 21.8% maximum drawdown indicates significant vulnerability during adverse market moves. We cannot confidently assess the strategy's true risk-adjusted performance without expanding the backtest window or testing on a broader dataset. The next step is to run a comparative backtest against a different LPG contract or time period to validate if these results are an outlier or indicative of genuine edge.

ADDITIONAL METRICS

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