



Backtest #49213 · LPG · EVO_GG1RSISNIP_v284

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 strategy delivered a 42.10% return with a 1.14 Sharpe ratio, yet the 21.82% drawdown and mere three trades suggest severe overfitting and low statistical confidence. Such a small sample size cannot reliably validate the robustness of the signal logic or the risk management parameters. The high win rate likely stems from cherry-picked entries rather than a sustainable edge in LPG volatility. We must expand the backtest horizon and introduce walk-forward analysis to confirm if the strategy holds beyond this narrow window.

ADDITIONAL METRICS

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