



Backtest #49318 · LPG · EVO_GG1RSISNIP_v277

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_v277 strategy generated a +42.10% ROI with a 66.7% win rate, yet the statistical confidence is negligible given only three executed trades. The 21.82% maximum drawdown reveals significant tail risk that the sample size fails to capture, while the Sharpe ratio of 1.14 suggests moderate efficiency only over this short horizon. Without a larger sample, we cannot validate if the observed alpha is robust or merely a result of random variance in volatile LPG price action. The immediate next step is to execute a walk-forward analysis on a longer historical window to stress-test the parameter stability before live deployment.

ADDITIONAL METRICS

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