



Backtest #50921 · LPG · EVO_GG1RSISNIP_v194

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v194 strategy on LPG achieved a +36.29% ROI with a 66.7% win rate, yet the sample size of only three trades renders the Sharpe ratio of 1.04 statistically insignificant. While the strategy captured a strong upward trend, the 21.82% maximum drawdown indicates excessive exposure without proper position sizing controls. Expanding the strategy to other volatile fuel assets like PROPANE or NATGAS could validate if this high volatility capture is a general characteristic or an anomaly. Increasing trade frequency through tighter entry filters or moving averages would help distinguish true alpha from noise. This initial performance requires further out-of-sample testing before any capital allocation.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73