



Backtest #49229 · LPG · EVO_GG1RSISNIP_v22

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 LPG backtest for EVO_GG1RSISNIP_v22 shows a +42.10% return, yet the statistical power is critically weak with only three trades. A Sharpe ratio of 1.14 and 66.7% win rate are promising but meaningless given the tiny sample size and a sharp 21.82% drawdown. The strategy likely relies on extreme luck rather than robust logic in this volatile LPG environment. We must run a longer backtest or adjust parameters to validate if the alpha persists beyond this outlier period. The current results cannot support live capital deployment without further empirical verification.

ADDITIONAL METRICS

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