



Backtest #52352 · LPG · EVO_GG1RSISNIP_v1079

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1079 shows a +41.35% ROI but is statistically unreliable with only three trades. While the strategy achieved a 66.7% win rate and a Sharpe ratio of 1.13, a 21.82% drawdown indicates high volatility risk from insufficient sample data. The high return is likely an outlier driven by a single successful position rather than a robust edge in the LPG market. We must run a longer simulation or optimize entry filters to verify consistency before deploying capital.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63