



Backtest #52813 · LPG · EVO_GG1RSISNIP_v1333

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_v1333 generated +41.35% returns driven by only three trades, which severely limits statistical confidence in the strategy's robustness. While the 66.7% win rate and 1.13 Sharpe ratio suggest positive expectancy, the 21.82% maximum drawdown indicates significant vulnerability to adverse price moves. Such a small sample size likely overfits historical noise rather than capturing a sustainable edge in the LPG market. We must expand the test window or adjust parameters to validate if these results persist on larger datasets. The next step is running a walk-forward analysis to check for out-of-sample performance stability before deployment.

ADDITIONAL METRICS

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