



Backtest #56036 · LPG · EVO_GG1RSISNIP_v121

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 backtest on LPG shows a 41.35% ROI with a Sharpe ratio of 1.13, yet the strategy executed only three trades. Such a limited sample size makes the 66.7% win rate statistically insignificant and the 21.82% drawdown highly volatile. A single outlier trade likely drove the entire performance, leaving the strategy's robustness unproven. We must run a walk-forward analysis to validate parameters on out-of-sample data before live deployment.

ADDITIONAL METRICS

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