



Backtest #56531 · LPG · EVO_GG1RSISNIP_v1588

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 EVO_GG1RSISNIP_v1588 strategy on LPG delivered a +41.35% return with a 1.13 Sharpe ratio, yet the statistical significance is severely compromised by only three trades. While the 66.7% win rate and 21.82% maximum drawdown suggest robustness, such a shallow sample size makes any performance metric highly volatile and prone to overfitting. The strategy effectively captured the initial trend but lacks the trade volume required to generalize its edge reliably. Before deploying live capital, we must expand the parameter space or extend the lookback period to gather a statistically meaningful dataset. This cautious approach is essential to distinguish genuine alpha from random noise in the current LPG market structure.

ADDITIONAL METRICS

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