



Backtest #51153 · LPG · EVO_GG1RSISNIP_v900

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest shows a 36.29% ROI, yet the sample of only three trades creates a critical statistical flaw that invalidates the 1.04 Sharpe ratio and 66.7% win rate. A max drawdown of 21.82% indicates significant volatility risk that the small dataset cannot reliably measure or predict under real market conditions. The strategy appears overly sensitive to short-term noise rather than capturing a robust alpha signal for LPG. We must expand the test period or adjust parameters to generate a larger trade history before deploying any capital.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73