



Backtest #40518 · LPG · EVO_GG1RSISNIP_v1642

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +40.41% ROI on LPG using EVO_GG1RSISNIP_v1642 masks a critical statistical flaw: with only three trades, the 66.7% win rate offers zero confidence in edge persistence. The 21.82% max drawdown is excessive relative to the Sharpe ratio of 1.10, indicating high volatility per trade rather than consistent alpha. This sample size is too small to distinguish skill from luck, rendering the results statistically insignificant for institutional deployment. Expand the backtest window to at least fifty trades to validate signal stability before considering live capital.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47