



Backtest #46837 · LPG · EVO_GG1RSISNIP_v216

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +42.10% return on LPG appears strong, but the sample size of only three trades renders the 1.14 Sharpe ratio and 66.7% win rate statistically meaningless. A 21.82% maximum drawdown is excessive relative to the small number of executions, indicating high volatility and poor risk control. The strategy lacks sufficient data to confirm edge or robustness. Next step: extend the backtest period to at least fifty trades to validate statistical significance.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40