



Backtest #49770 · LPG · EVO_GG1RSISNIP_v1046

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a strong 42.1% ROI driven by a high 66.7% win rate, yet the strategy is statistically insignificant with only three total trades. The 21.82% maximum drawdown indicates substantial volatility risk that the small sample size fails to capture reliably. A Sharpe ratio of 1.14 suggests acceptable risk-adjusted returns, but confidence in this performance is currently too low to generalize. To validate the edge, we must expand the sample size through a longer historical simulation or by backtesting against additional LPG market regimes. This approach will clarify whether the results stem from genuine alpha or mere luck in a small dataset.

ADDITIONAL METRICS

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