



Backtest #46271 · LPG · EVO_GG1RSISNIP_v374

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% return and 66.7% win rate suggest strong directional accuracy, but the Sharpe ratio of 1.10 is modest relative to the 21.82% maximum drawdown. With only three total trades, the sample size is statistically insignificant, meaning current metrics likely reflect luck rather than a robust edge. The high volatility of LPG combined with such a small trade count makes the risk profile unreliable for institutional capital. Do not scale this strategy yet. The immediate next step is to extend the backtest window to at least 100 trades to validate consistency and reduce statistical noise.

ADDITIONAL METRICS

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