



Backtest #46428 · LPG · EVO_GG1RSISNIP_v255

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

A 42.10% return on LPG with a 1.14 Sharpe ratio looks impressive, but the 21.82% max drawdown reveals significant risk. With only three trades, the 66.7% win rate lacks statistical significance to confirm true skill or edge. This tiny sample size means the results are likely driven by luck rather than a robust, repeatable signal. The strategy has not proven it can consistently manage risk or generate alpha over time. You should expand the backtest to hundreds of trades before considering any live deployment.

ADDITIONAL METRICS

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