



Backtest #28894 · LPG · EVO_GG1RSISNIP_v1158

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivers impressive returns on LPG with a 29.78% ROI, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant. A Sharpe ratio of 0.91 and a substantial 21.86% max drawdown indicate high volatility that is not justified by the limited data volume. While the final capital of \$12,981.76 shows growth, the lack of diversity in trade count prevents reliable risk assessment. You must run an extended backtest over a longer period to validate the signal's robustness before considering live deployment.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76