



Backtest #46235 · LPG · EVO_GG1RSISNIP_v294

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% ROI and 66.7% win rate suggest strong directional accuracy for LPG, yet the 21.82% drawdown indicates significant volatility risk. With only three trades, the 1.10 Sharpe ratio lacks statistical significance to confirm robustness against market noise. This small sample size prevents reliable estimation of tail risk or long-term consistency. Next, expand the backtest to a minimum of 100 trades across varying market regimes to validate the strategy's edge.

ADDITIONAL METRICS

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