



Backtest #46383 · LPG · EVO\_GG1RSISNIP\_v416

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 on LPG looks strong, but the 1.10 Sharpe ratio is inflated by a mere three trades. A 66.7% win rate with a 21.82% max drawdown indicates high volatility and fragile risk controls. Statistical confidence is nonexistent due to the tiny sample size, making these results pure noise rather than a signal. Do not scale this bot until you have at least fifty trades to validate the edge. The next step is to run a longer backtest period to capture market cycles.

ADDITIONAL METRICS

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