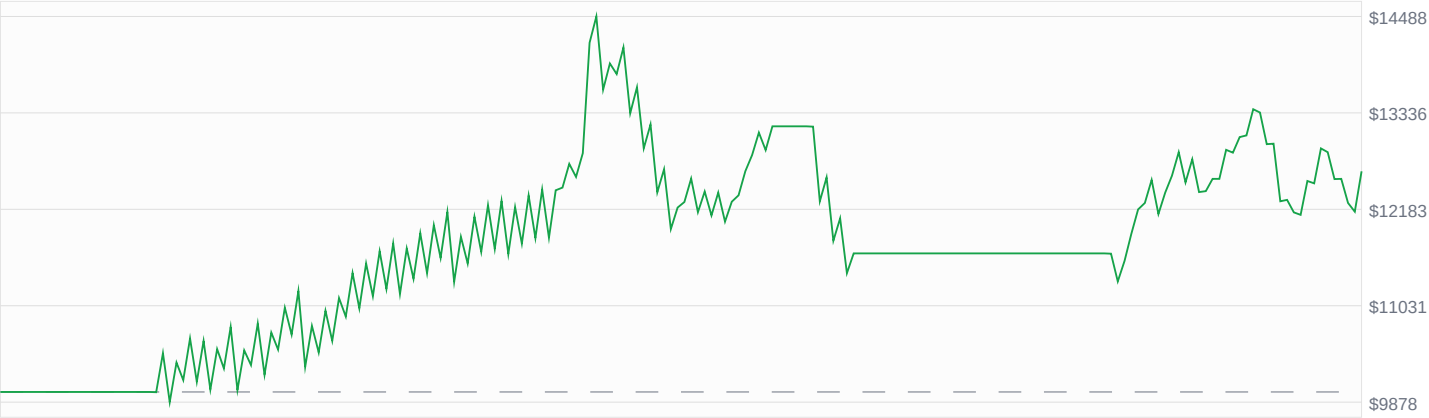




Backtest #27917 · LPG · EVO_GG1RSISNIP_v1615

ROI	Sharpe	Win Rate	Max Drawdown
+26.34%	0.84	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 26.34% ROI on LPG looks strong on paper, but the Sharpe of 0.84 and 21.86% max drawdown reveal significant volatility relative to returns. The critical flaw is the sample size of only three trades, rendering the 66.7% win rate statistically meaningless for predicting future performance. This tiny dataset cannot establish any reliable edge or confidence interval, making the results likely due to random chance rather than a robust strategy. Without a larger sample to verify consistency, the apparent alpha is likely noise. The immediate next step is to run a significantly longer backtest with hundreds of trades to validate if the strategy holds up under varied market conditions.

ADDITIONAL METRICS

CAGR	26.34%
Sortino Ratio	0.67
Turnover	7.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12637.54