



Backtest #28790 · LPG · EVO_GG1RSISNIP_v203

ROI

+29.78%

Sharpe

0.91

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a twenty-nine percent return on LPG with a sixty-seven percent win rate, yet the sample size of three trades renders statistical confidence negligible and results likely unrepresentative. While the ninety-one Sharpe ratio suggests decent risk-adjusted performance, the twenty-one percent maximum drawdown indicates substantial volatility relative to the small trade count. This limited data cannot distinguish skill from random variance, making the results unreliable for live deployment. Future analysis requires expanding the backtest window to capture more market regimes and increase the trade count for meaningful statistical significance.

ADDITIONAL METRICS

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