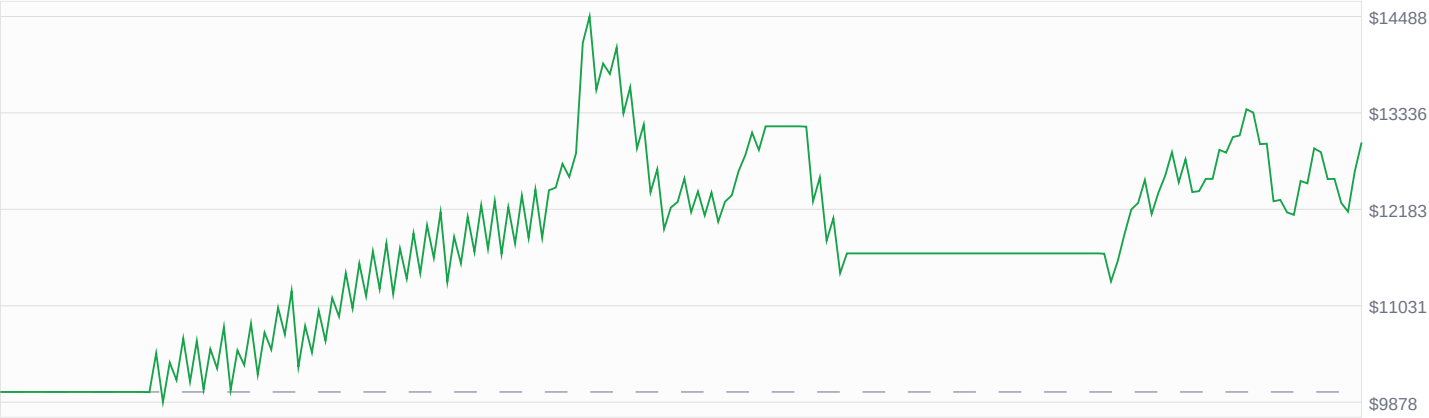




Backtest #28926 · LPG · EVO_GG1RSISNIP_v1183

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 generated a robust twenty-nine point seven eight percent return on LPG with a solid sixty-six point seven percent win rate. However, the sample size of only three trades renders statistical significance negligible and confidence intervals wide. A Sharpe ratio of point nine one is acceptable but heavily skewed by the low trade frequency and limited data points. The maximum drawdown of twenty-one point eight six percent indicates significant volatility exposure relative to the small sample. I recommend running a long-term backtest to validate the logic against broader market cycles before any deployment.

ADDITIONAL METRICS

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