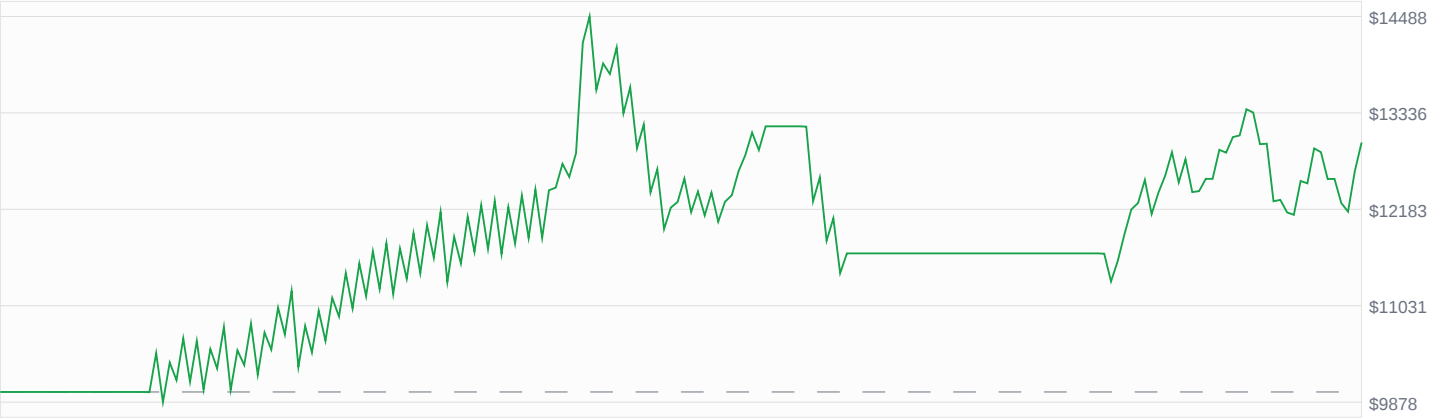




Backtest #28934 · LPG · EVO_GG1RSISNIP_v1187

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 achieved a robust +29.78% ROI with a respectable 66.7% win rate, yet the Sharpe ratio of 0.91 suggests risk-adjusted returns lag behind the raw profit. A 21.86% maximum drawdown indicates significant volatility exposure for the LPG asset class. Critically, the total trade count of three is statistically insignificant, rendering these metrics unreliable for live deployment. The sample size lacks the power to validate edge or rule out random chance. Next, expand the backtest window to achieve a minimum of fifty trades to establish statistical confidence before any further optimization.

ADDITIONAL METRICS

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