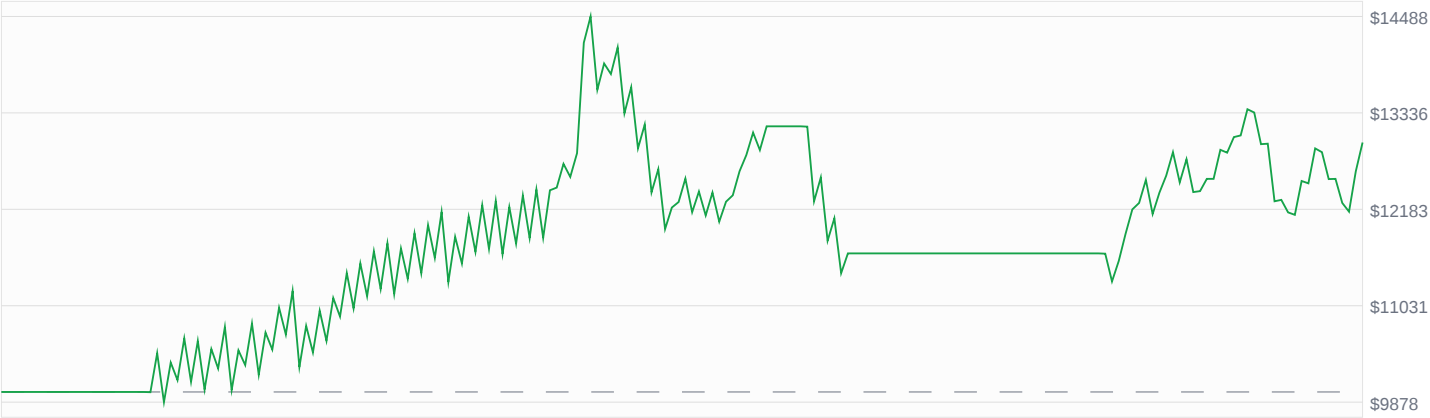




Backtest #29092 · LPG · PANL · GG1_RSI_Sniper

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 +29.78% ROI with a respectable 66.7% win rate, yet the sample size of only three trades renders statistical significance negligible. A Sharpe ratio of 0.91 suggests moderate risk-adjusted performance, but the 21.86% max drawdown indicates significant volatility relative to the limited data points. This sample size is too small to determine if the edge is genuine alpha or random variance in the LPG market. We must expand the backtest window to include at least 50 trades to validate the signal logic and reduce outlier influence.

ADDITIONAL METRICS

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