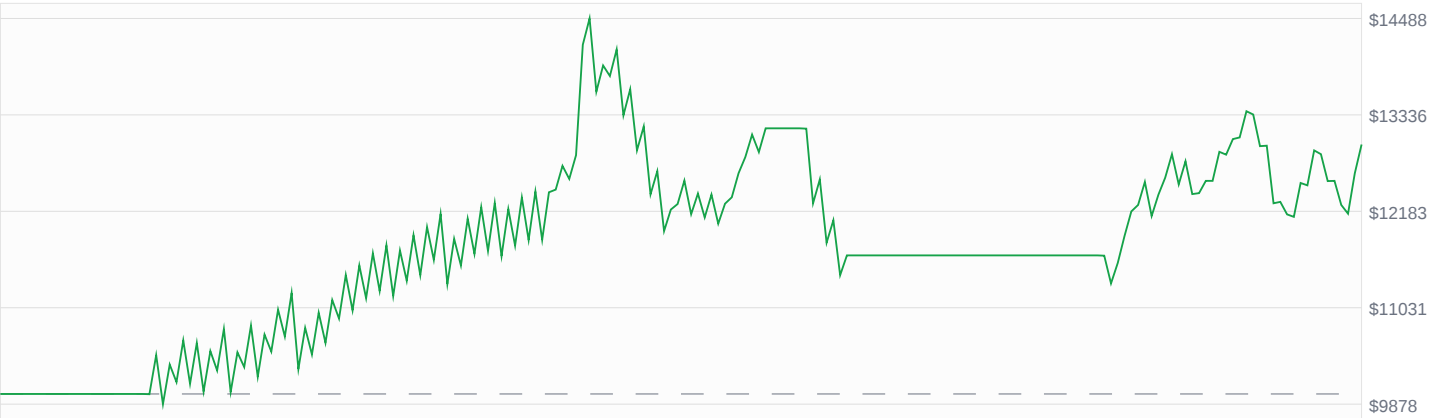




Backtest #29125 · LPG · EVO_GG1RSISNIP_v38

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 66.7% win rate, demonstrating strong directional accuracy for LPG. However, the Sharpe ratio of 0.91 and a 21.86% max drawdown suggest mediocre risk-adjusted returns and significant volatility exposure. The critical limitation is the tiny sample size of only three trades, which renders these statistics statistically insignificant and prone to high variance. This small N prevents confident extrapolation of performance metrics to live market conditions. A concrete next step is to run a walk-forward analysis on extended datasets to validate signal robustness before any capital allocation.

ADDITIONAL METRICS

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