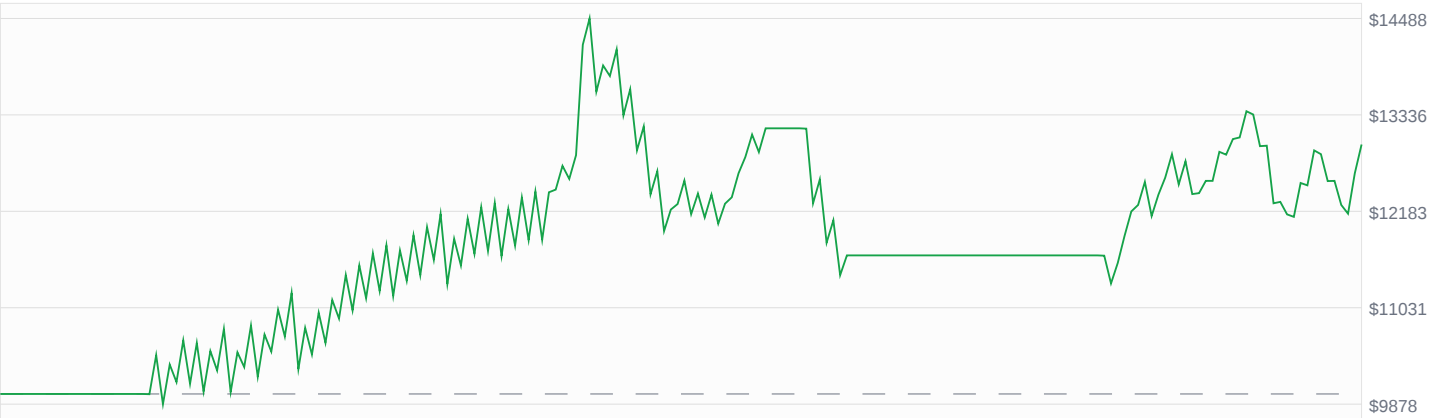




Backtest #29282 · LPG · EVO_GG1RSISNIP_v1261

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 yields a strong ROI of 29.78% and a 66.7% win rate, suggesting effective entry signals for LPG. However, the Sharpe ratio of 0.91 and max drawdown of 21.86% indicate significant volatility relative to returns. The statistical confidence is critically low due to only three total trades, making the results statistically insignificant and prone to survivorship bias. This small sample size prevents reliable extrapolation to live market conditions or different economic cycles. The next step is to run a rigorous backtest over five years with a minimum of fifty trades to validate the edge.

ADDITIONAL METRICS

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