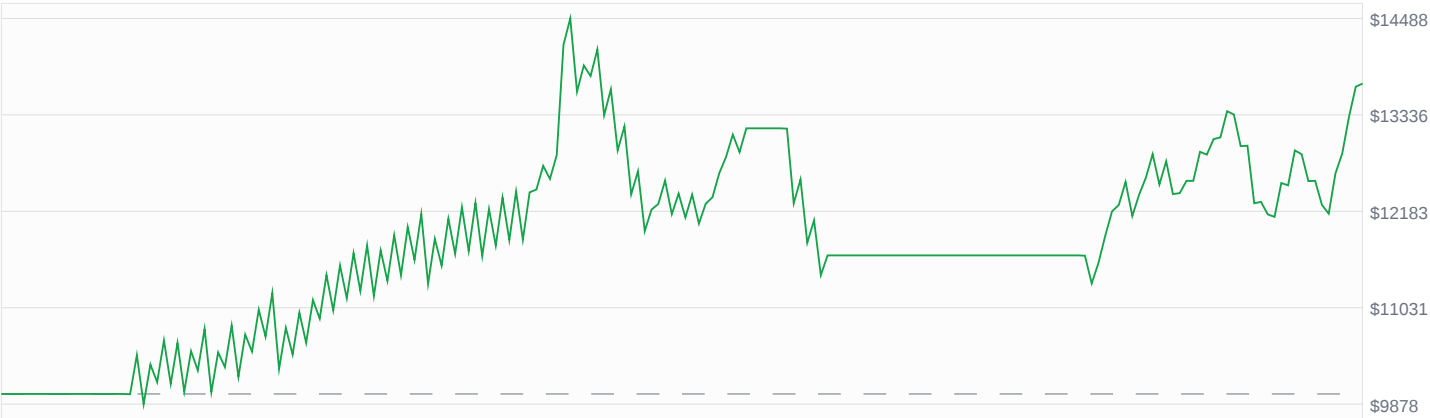




Backtest #32177 · LPG · EVO_GG1RSISNIP_v260

ROI	Sharpe	Win Rate	Max Drawdown
+37.06%	1.05	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy captured a 37.06% return with a 66.7% win rate, but the 21.86% maximum drawdown reveals fragile risk controls. Statistical confidence is negligible because three trades cannot establish a reliable Sharpe ratio of 1.05 or validate the RSI logic. The high volatility of LPG likely amplified the drawdown, indicating the current position sizing is too aggressive for this asset class. You must expand the sample size to at least fifty trades to determine if this alpha is genuine or merely a statistical fluke from a tiny dataset.

ADDITIONAL METRICS

CAGR	37.06%
Sortino Ratio	0.84
Turnover	7.34x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13709.71