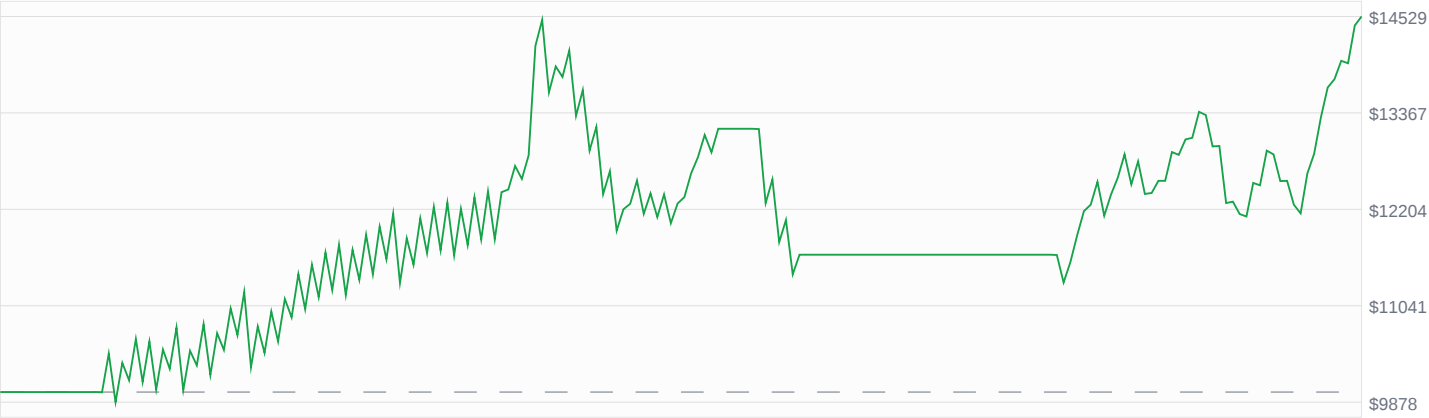




Backtest #36292 · LPG · EVO_WEBIDEA_v72

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 45.25 percent ROI and 1.19 Sharpe ratio suggest strong short-term momentum for LPG, but the 21.80 percent drawdown indicates high volatility exposure. With only three trades, the 66.7 percent win rate is statistically insignificant and offers low confidence in predictive power. The sample size is too small to validate the strategy’s robustness against market regime changes. We need a minimum of 50 to 100 trades to establish statistical significance before considering capital allocation. Expanding the backtest window to include multiple market cycles is the immediate next step.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36