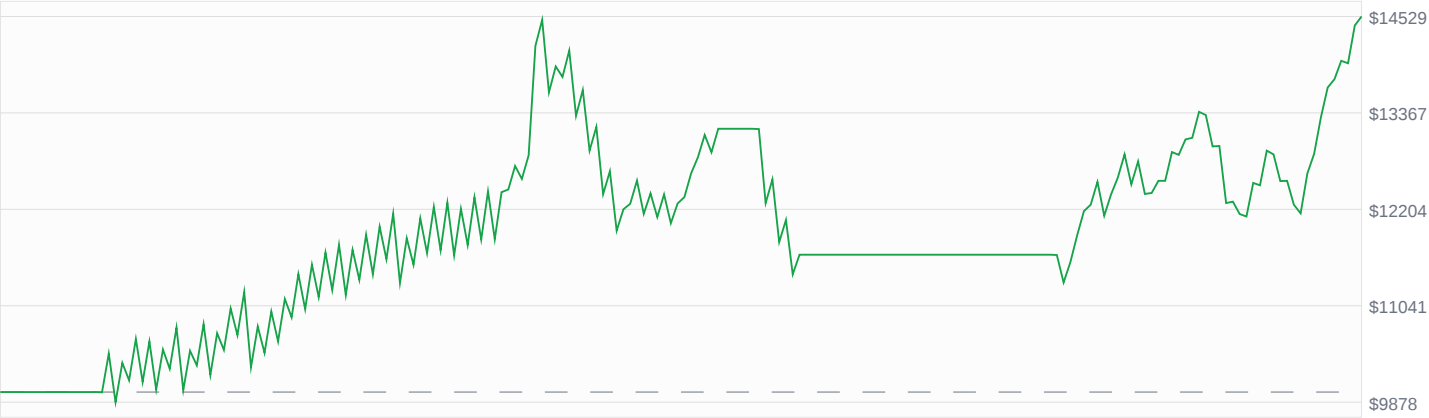




Backtest #36365 · LPG · EVO_GG1RSISNIP_v329

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% ROI and 1.19 Sharpe ratio suggest strong momentum for LPG, but the 21.80% max drawdown indicates high volatility exposure. With only three trades, the 66.7% win rate lacks statistical significance and likely reflects random variance rather than robust alpha. The small sample size prevents reliable out-of-sample generalization, making current performance metrics overly optimistic. You should expand the backtesting window to at least two hundred trades to verify if the edge persists across different market regimes.

ADDITIONAL METRICS

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