



Backtest #45425 · LPG · EVO_EVOGG1RSIS_v439

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 40.41% return with a 66.7% win rate, indicating effective directional bias for LPG. However, the 21.82% maximum drawdown is excessive relative to the 1.10 Sharpe ratio, suggesting poor risk management during losing streaks. With only three total trades, the sample size is statistically insignificant, making it impossible to distinguish genuine alpha from random variance. The high return likely reflects lucky timing rather than robust signal quality. Increase the trade sample size to at least fifty executions before evaluating strategy viability.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47