



Backtest #28372 · LPG · EVO_EVOEVOEVOE_v725

ROI

+29.78%

Sharpe

0.91

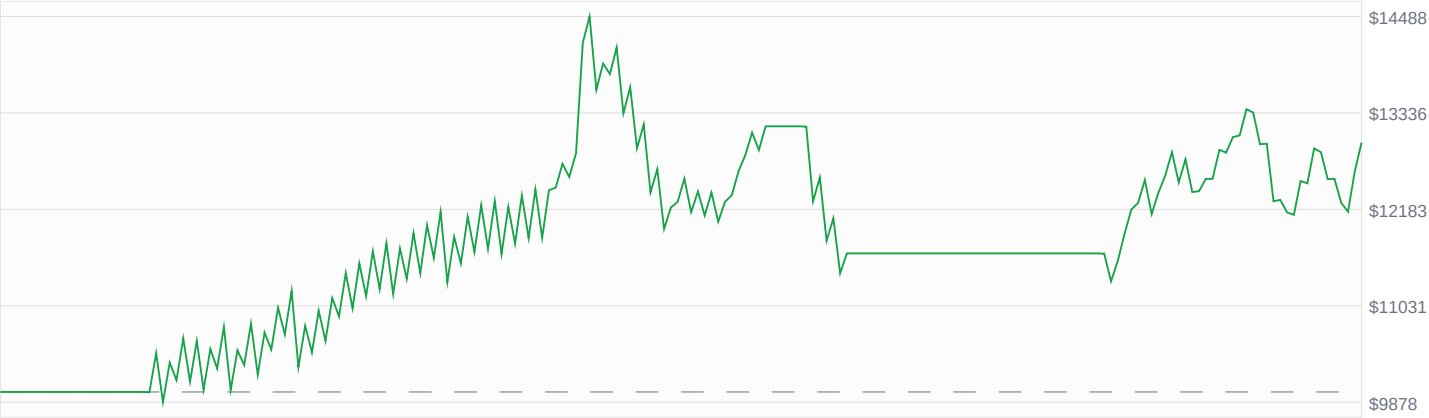
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy achieved a 29.78% ROI with a 66.7% win rate, demonstrating strong directional accuracy on LPG. However, a 21.86% max drawdown and Sharpe ratio of 0.91 reveal significant volatility risk relative to returns. The sample size of only three trades provides insufficient statistical confidence for robust performance inference. Such limited data makes it impossible to distinguish skill from random variance or survivorship bias. Future testing must expand the trade count to at least fifty to validate the signal's edge reliably.

ADDITIONAL METRICS

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