



Backtest #29940 · LPG · EVO_EVOEVOEVOE_v603

ROI

+28.71%

Sharpe

0.89

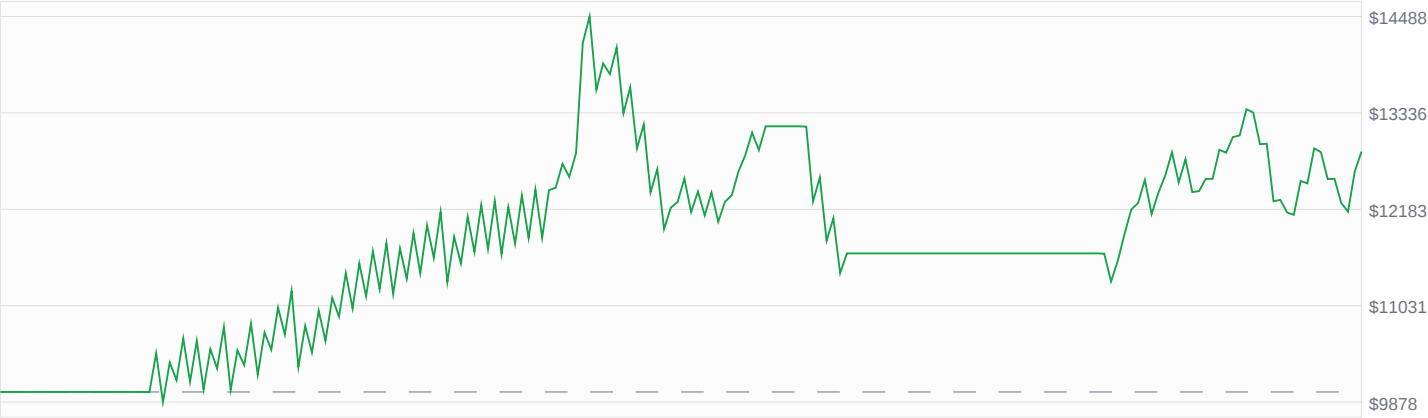
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy captured alpha on LPG with a 28.71% ROI but the 21.86% max drawdown reveals significant volatility risk relative to the 0.89 Sharpe ratio. Critically, the 66.7% win rate is based on only three trades, rendering the statistical confidence negligible and the results highly susceptible to random variance. While the directional accuracy is promising, the sample size is insufficient to validate the edge or assume future replicability. You must expand the backtest window to include more market regimes to verify robustness before considering deployment.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55