



Backtest #30095 · LPG · EVO_EVOEVOEVOE_v841

ROI

+28.71%

Sharpe

0.89

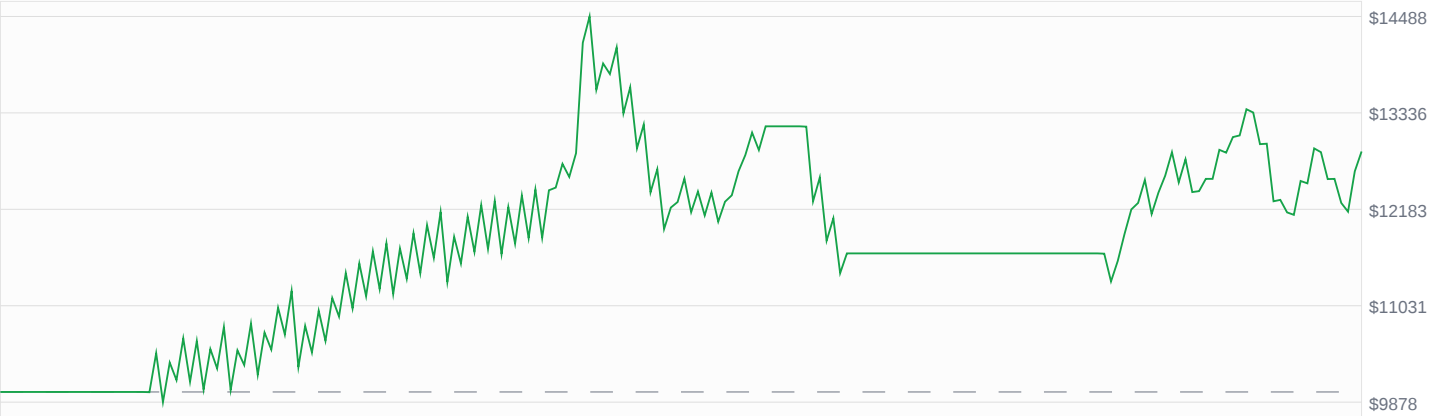
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 28.71% return with a 66.7% win rate, but the sample size of only three trades renders these results statistically insignificant and prone to survivorship bias. A 21.86% max drawdown combined with a moderate Sharpe ratio of 0.89 suggests excessive volatility for the limited data points observed. Without historical continuity, it is impossible to determine if the edge is structural or merely random noise within the LPG market. You must expand the backtest window to include at least 100 trades to establish statistical confidence in the signal logic.

ADDITIONAL METRICS

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