



Backtest #30177 · LPG · EVO_EVOEVOEVOE_v670

ROI

+28.71%

Sharpe

0.89

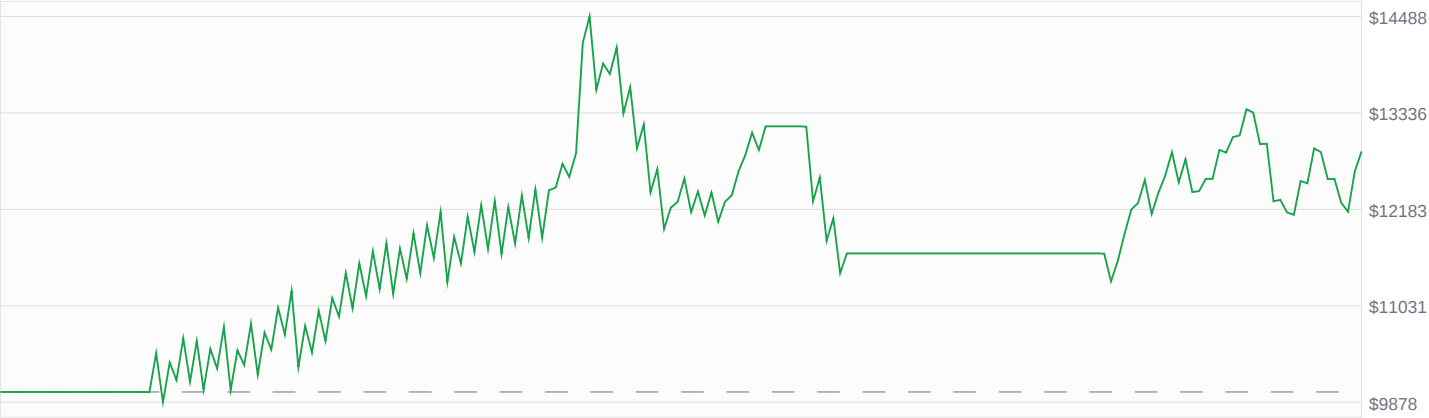
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

A twenty-eight percent return masks severe statistical fragility; three trades offer no meaningful confidence for a strategy claiming institutional viability. The Sharpe of 0.89 and twenty-one percent drawdown suggest unoptimized risk management despite a sixty-six percent win rate. This sample size is insufficient to distinguish skill from random variance in LPG volatility. You must expand the backtest window to at least fifty trades before considering live deployment.

ADDITIONAL METRICS

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