



Backtest #50199 · LPG · EVO_EVOEVOEVOE_v1887

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO strategy on LPG delivered a +42.1% return, yet the statistical significance is negligible with only three trades executed. A 66.7% win rate appears robust but is mathematically unstable given the tiny sample size, masking potential variance issues. The 21.82% maximum drawdown indicates high volatility risk that could erode gains during liquidation events. Increasing the backtest lookback period to 60 days would provide a more reliable distribution of outcomes. Until that data arrives, treat these results as hypothesis generation rather than operational proof.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40