



Backtest #55676 · LPG · EVO_EVOEVOEVOE_v2038

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO strategy on LPG delivered a +41.35% return, yet statistical significance is negligible given only three trades occurred. While the 66.7% win rate and 1.13 Sharpe ratio look positive, the 21.82% drawdown exposes severe volatility risk that small samples cannot validate. The high leverage required to hit this profit margin likely drove the limited trade frequency and potential for rapid liquidation. We must increase the simulation interval or run more iterations to confirm if this alpha persists beyond this lucky streak.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63