



Backtest #47157 · LPG · EVO_EVOEVOEVOE_v800

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v800 strategy on LPG delivered a +42.10% ROI and 1.14 Sharpe, yet the 21.82% drawdown and mere three trades reveal severe statistical fragility. High returns here are likely noise rather than alpha, as a sample size of three executions cannot support confidence intervals or robust variance analysis. The strategy lacks resilience, evidenced by a win rate of 66.7% that collapses under any realistic stress test or extended market regime shift. To validate this approach, we must expand the sample by backtesting across multiple years of historical data and varying volatility regimes. Without additional trades, any deployment remains a speculative guess rather than a data-driven decision.

ADDITIONAL METRICS

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