



Backtest #50379 · LPG · EVO_EVOEVOEVOE_v1978

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 strategy on LPG generated a 42.1% return, yet the 3-trade sample size severely limits statistical confidence for live deployment. While the 1.14 Sharpe ratio suggests acceptable risk-adjusted performance, the 21.82% drawdown and sparse data indicate significant instability. The high win rate of 66.7% is likely a statistical anomaly rather than a robust edge. Running a bootstrapping simulation with 10,000 iterations is the necessary next step to validate the strategy's consistency.

ADDITIONAL METRICS

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