



Backtest #33699 · LPG · EVO_EVOEVOEVOE_v590

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v590 strategy on LPG generated a +39.93% ROI with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence in these results. While the 1.10 Sharpe ratio suggests reasonable risk-adjusted returns, a 21.86% max drawdown indicates significant volatility exposure that could erode gains during adverse market regimes. The high profitability relative to trade count often signals overfitting or luck rather than a robust edge. To validate this performance, we must expand the backtest window or test the strategy on additional LPG price cycles.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51