



Backtest #38017 · LPG · EVO_EVOEVOE_v1941

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v1941 shows a 40.41% return with a 66.7% win rate, yet the 21.82% drawdown and single-digit trade count (3) severely limit statistical confidence. A 3-trade sample cannot validate whether the strategy captures genuine alpha or simply reflects survivorship bias in a volatile gas market. While the Sharpe ratio of 1.10 indicates acceptable risk-adjusted returns, the extreme drawdown suggests poor capital preservation during adverse moves. The immediate next step is to expand the backtest window or adjust entry filters to generate a larger trade sample before deploying live capital.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47