



Backtest #39037 · LPG · EVO_EVOEVOEVOE_v2284

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 EVO_EVOEVOEVOE_v2284 strategy delivered a 40.41% ROI on LPG, but the 21.82% drawdown and a sample of only three trades severely limit statistical confidence, suggesting performance is likely an outlier. While the 1.10 Sharpe ratio indicates acceptable risk-adjusted returns, the low trade count prevents robust validation of entry logic and market adaptation. This result lacks the sample size necessary to distinguish signal quality from random variance in a volatile commodity environment. The immediate next step is to expand the backtest window to capture at least 500 trades for reliable parameter optimization. Caution is warranted before deploying live capital given these sample constraints.

ADDITIONAL METRICS

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