



Backtest #44947 · LPG · EVO_EVOEVOEVOE_v2186

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2186 strategy generated a 40.41% return on LPG with a 1.10 Sharpe ratio, yet the 21.82% maximum drawdown and a mere three executed trades severely undermine statistical confidence. Such a small sample size prevents validating the robustness of the 66.7% win rate against future market regimes. The strategy likely failed to filter for liquidity or volatility constraints that usually define sustainable alpha in energy commodities. Before deploying capital, you must expand the parameter space and test on a longer historical dataset to confirm if these results are anomalies or consistent edge.

ADDITIONAL METRICS

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