



Backtest #51389 · LPG · EVO_EVOEVOEVOE_v637

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO strategy on LPG delivered a 36.29% ROI with a 66.7% win rate, driven by a single dominant trade that pushed final capital to \$13,632.73. However, the sample size of only three trades renders the statistical significance low, making the 21.82% maximum drawdown a critical outlier rather than a reliable risk metric. While the Sharpe ratio of 1.04 appears acceptable, it is inflated by the limited trade history and extreme volatility exposure inherent in LPG futures. Expanding the backtest to at least one hundred trades is mandatory before deploying live capital to validate whether this performance is sustainable or an anomaly.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73