



Backtest #55721 · LPG · EVO_EVOEVOEVOE_v2245

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2245 backtest on LPG delivered a 41.35% return with a 1.13 Sharpe ratio, but the statistical significance is weak given only three trades. A 66.7% win rate is meaningless at this sample size, and the 21.82% maximum drawdown suggests high volatility risk not captured by the short history. The results are likely overfit to the specific noise in the LPG price series rather than reflecting a robust edge. You must expand the test period or reduce the lookahead bias to validate if this performance replicates under different market regimes.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63