



Backtest #48265 · LPG · EVO_EVOEVOEVOE_v868

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v868 strategy delivered a 42.10% return on LPG with a 66.7% win rate, but the sample size of only three trades creates severe statistical noise that invalidates the 1.14 Sharpe ratio. While the positive ROI suggests directional accuracy, the 21.82% maximum drawdown indicates a lack of robustness during adverse price swings that could erase gains quickly. Confidence in this performance is negligible because such a low trade count fails to account for regime changes or volatility shifts in the energy sector. The next step is to run a walk-forward analysis across multiple market regimes to validate if these results are reproducible or merely a lucky outlier.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40