



Backtest #38396 · LPG · EVO_EVOEVOEVOE_v516

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_v516 strategy generated a 40.41% ROI on LPG, yet the 21.82% drawdown and low Sharpe ratio of 1.10 signal significant volatility. With only three trades executed, statistical confidence is negligible, making the 66.7% win rate an unreliable performance indicator. The strategy likely overfit to a narrow price range, failing to account for broader market shifts during the sample period. I recommend running a robustness check by varying the lookback window and transaction costs before deployment. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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