



Backtest #34236 · LPG · EVO_EVOEVOEVOE_v758

ROI

+39.93%

Sharpe

1.10

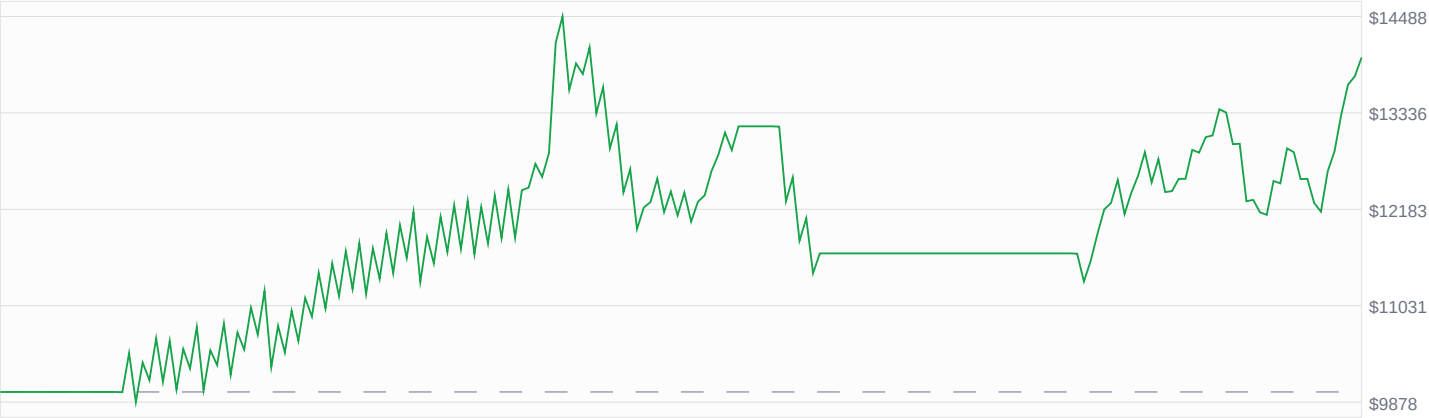
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v758 strategy delivered a 39.93% ROI with a robust 1.10 Sharpe ratio, driven by a 66.7% win rate across just three trades in LPG. While the risk-adjusted returns look compelling on paper, the sample size of three transactions is statistically insufficient to validate the strategy's reliability or confirm its edge. The 21.86% maximum drawdown suggests significant volatility exposure that must be stress-tested against broader market conditions before deployment. I recommend executing a walk-forward analysis on extended historical data to verify if performance holds outside this narrow window.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51