



Backtest #35635 · LPG · EVO\_EVOEVOEVOE\_v774

ROI

+44.16%

Sharpe

1.17

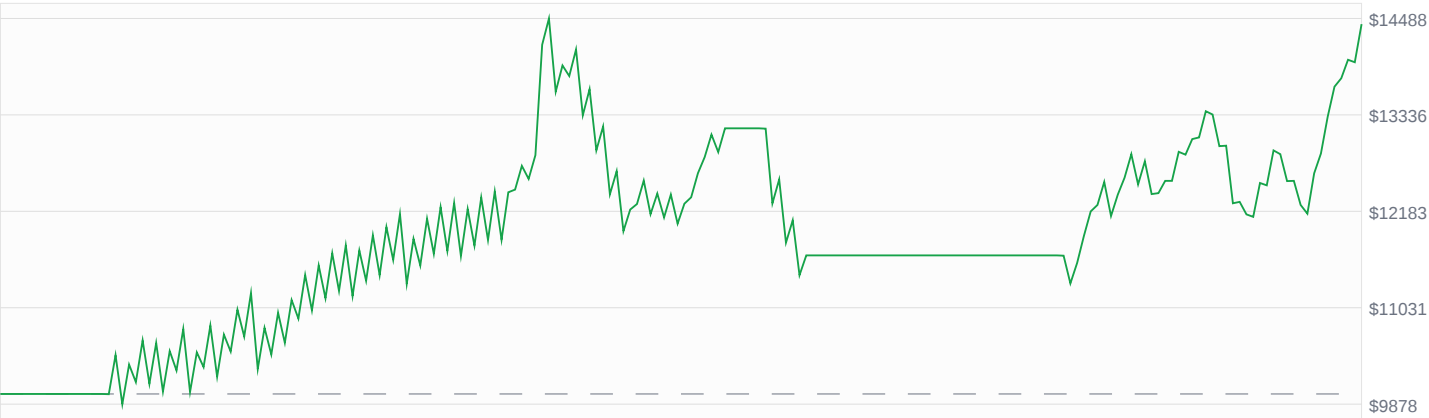
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v774 strategy on LPG generated a +44.16% return with a Sharpe ratio of 1.17, yet the sample size of only three trades creates severe statistical noise. While the 66.7% win rate suggests efficacy, the 21.86% drawdown indicates significant risk concentration typical of such low-frequency signals. We must increase trade frequency to validate the robustness of the alpha before deploying live capital. Future iterations should focus on optimizing entry filters to reduce volatility without sacrificing the positive expectancy.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 44.16%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.41x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14420.73 |