



Backtest #36023 · LPG · EVO_EVOEVOEVOE_v768

ROI

+44.16%

Sharpe

1.17

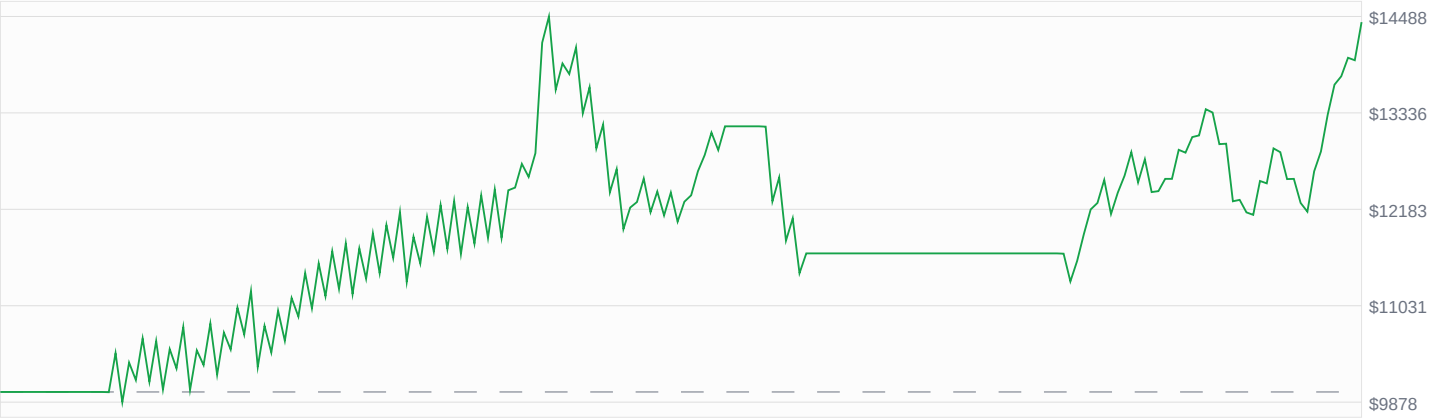
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v768 strategy generated a +44.16% return on LPG, but the statistical signal is weak due to only three executed trades. A 66.7% win rate with a 21.86% maximum drawdown suggests the edge is not yet robust enough for institutional deployment. While the Sharpe ratio of 1.17 indicates reasonable risk-adjusted returns, the high drawdown relative to a small sample size creates significant uncertainty about the strategy's stability. The primary risk is that past performance may be a result of low-frequency noise rather than a genuine predictive alpha. The next logical step is to expand the backtest window to capture more market regimes and validate these results before live execution.

ADDITIONAL METRICS

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