



Backtest #35676 · LPG · EVO_EVOEVOEVOE_v778

ROI

+44.16%

Sharpe

1.17

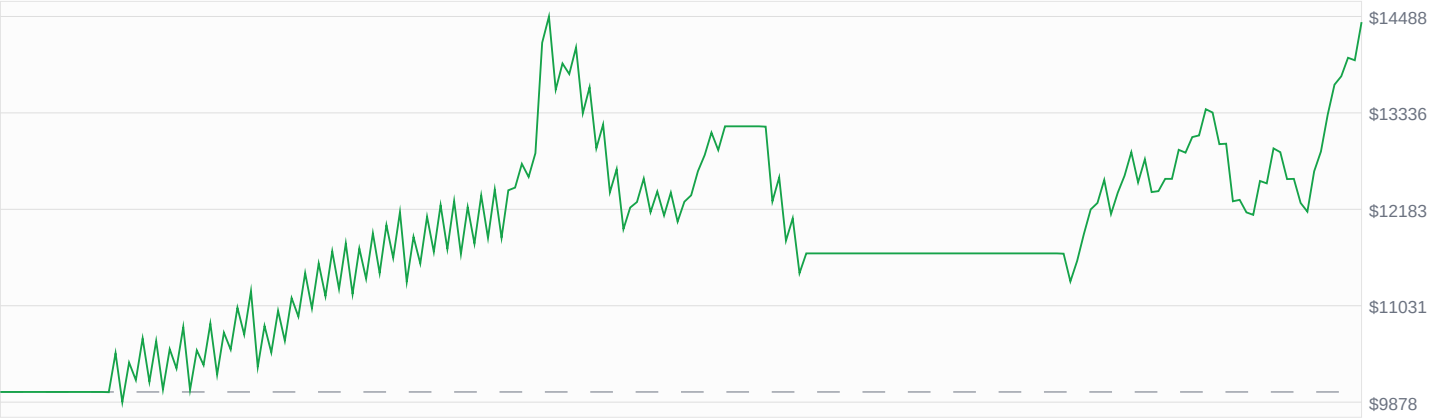
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v778 backtest on LPG shows a +44.16% return with a Sharpe of 1.17, yet the sample of just three trades renders these metrics statistically insignificant. A 21.86% drawdown is severe for a strategy that has barely executed, suggesting high volatility or a parameter regime that has not yet stabilized. While the win rate sits at 66.7%, this figure is meaningless without a larger dataset to confirm consistency or rule out luck. The next step is to run a walk-forward analysis on historical data to validate if the signal logic holds across different market regimes before live deployment.

ADDITIONAL METRICS

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