



Backtest #55041 · LPG · EVO_EVOEVOEVOE_v2006

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2006 backtest on LPG generated a +41.35% return with a 1.13 Sharpe ratio, yet the sample size of only three trades renders any statistical conclusion unreliable. A 21.82% drawdown suggests the strategy lacks robustness against volatility, as profitability relies entirely on a lucky few signals rather than consistent execution. While the high win rate of 66.7% is promising, it is meaningless without a larger dataset to verify its persistence in live markets. The next step is to run a walk-forward analysis on at least 500 historical candles to validate if the edge holds beyond this cherry-picked period.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63