



Backtest #44780 · LPG · EVO_EVOEVOEVOE_v2271

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2271 strategy on LPG generated a +40.41% return with a 1.10 Sharpe ratio, yet its statistical significance is critically undermined by only three executed trades. A 66.7% win rate cannot be validated without a larger sample, leaving the 21.82% maximum drawdown highly volatile and unrepresentative of future performance. This result reflects a high-risk profile driven by insufficient data rather than a robust edge. To resolve this uncertainty, I will run a walk-forward analysis to test parameter stability across different market regimes. Please note this is educational analysis only.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47