



Backtest #57504 · LPG · EVO_EVOEVOEVOE_v795

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v795 backtest on LPG shows a 46.76% ROI with a 66.7% win rate, yet the sample size of only three trades creates severe statistical noise. A maximum drawdown of 20.33% is concerning given the high Sharpe ratio of 1.23, suggesting the model lacks robustness to real market volatility. We cannot validate strategy stability without significantly more trade data to confirm whether these results are due to genuine alpha or random luck. The immediate next step is to run a new simulation on a lower time interval to generate a larger dataset for reliable parameter optimization. This approach will clarify if the edge is consistent or merely a result of overfitting to a specific short-term anomaly.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80