



Backtest #52215 · LPG · EVO_EVOEVOEVOE_v1683

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_v1683 strategy on LPG delivered a sharp +41.35% return with a 1.13 Sharpe, yet the 21.82% drawdown and mere three trades reveal severe statistical noise rather than robust alpha. Such a shallow sample size cannot reliably distinguish genuine edge from random luck, making the high win rate of 66.7% statistically insignificant without further validation. While the capital grew to \$14,139.63, the extreme volatility suggests overfitting to specific historical conditions rather than sustainable market adaptation. The approach requires extensive walk-forward analysis across multiple market regimes to confirm stability before any live deployment is considered.

ADDITIONAL METRICS

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