



Backtest #46620 · LPG · EVO_EVOGG1RSIS_v427

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v427 strategy on LPG delivered a 42.10% return with a 1.14 Sharpe ratio, yet a 21.82% drawdown and only three trades reveal severe overfitting risk. Such a low trade count provides insufficient statistical confidence, making the 66.7% win rate an outlier rather than a robust signal. The high volatility suggests the edge is fragile and likely exploits noise rather than persistent market inefficiencies. We must expand the sample size across multiple assets before deploying live capital. Re-run the test with walk-forward validation to confirm generalizability.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40