



Backtest #57258 · LPG · EVO_EVOGG1RSIS_v440

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_EVOGG1RSIS_v440 strategy on LPG delivered a 46.76% return, yet the 20.33% drawdown and meager 3 trades reveal severe overfitting risks. With only three executed trades, the 66.7% win rate and 1.23 Sharpe ratio lack statistical significance and cannot reliably predict live market performance. The strategy likely captured one specific historical anomaly rather than a robust trend, making the apparent profitability highly fragile. We must expand the parameter grid and test against out-of-sample data to validate if the edge persists beyond this singular luck.

ADDITIONAL METRICS

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