



Backtest #41019 · LPG · EVO_EVOGG1RSIS_v1653

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_EVOGG1RSIS_v1653 strategy generated a 40% ROI on LPG with a 67% win rate, yet the 22% maximum drawdown and meager three trades reveal insufficient statistical significance for institutional deployment. Such high returns on a tiny sample size likely indicate overfitting or a transient market anomaly rather than robust alpha. While the Sharpe ratio of 1.10 suggests decent risk-adjusted performance, the lack of trade frequency prevents any meaningful confidence in future replication. Immediate next steps involve expanding the lookback period or adding volatility filters to ensure the edge persists across varied market regimes.

ADDITIONAL METRICS

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