



Backtest #49646 · LPG · EVO_EVOGG1RSIS_v428

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_v428 strategy on LPG delivered a +42.10% return with a 66.7% win rate, driven by a single high-conviction trade that propelled the final capital to \$14,214.40. However, the Sharpe ratio of 1.14 and a 21.82% maximum drawdown are concerning given the extremely small sample size of only three executed trades. Statistical confidence in these metrics is statistically negligible, as the results are highly susceptible to variance from one outlier event rather than consistent edge. The strategy lacks robustness across different market regimes and requires significantly more data to validate its risk-adjusted performance. The immediate next step is to expand the backtest window to include more historical volatility and run a Monte

ADDITIONAL METRICS

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