



Backtest #36360 · LPG · EVO_EVOGG1RSIS_v432

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v432 strategy generated a +45.25% return on LPG with a 1.19 Sharpe ratio, yet the 66.7% win rate and 21.80% drawdown lack statistical confidence due to only three trades executed. The limited sample size creates high variance risk, making the apparent profitability fragile rather than robust evidence of edge. While the return per trade was substantial, the concentration of capital in few positions amplified volatility beyond typical institutional risk tolerance. We must expand the sample by backtesting adjacent timeframes or assets to validate if the signal logic holds outside these three instances.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36