



Backtest #36566 · LPG · EVO_EVOGG1RSIS_v428

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v428 strategy on LPG delivered a nominal +42.44% return with a Sharpe ratio of 1.14, yet the sample size of only three trades creates severe statistical uncertainty regarding the robustness of these gains. A win rate of 66.7% is encouraging but meaningless without volume, while a 21.82% drawdown signals that risk parameters may be too aggressive for live deployment. We must treat these results as preliminary noise rather than a confirmed alpha source. The immediate next step is to expand the backtest horizon to at least 100 trades or reduce position sizing to validate the strategy's consistency before allocation.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62