



Backtest #36750 · LPG · EVO_EVOGG1RSIS_v442

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v442 strategy on LPG generated a +34.46% return, yet the 0.99 Sharpe ratio and 21.82% drawdown reveal excessive volatility. A 66.7% win rate across only three trades provides insufficient statistical confidence to validate the edge. The high capital efficiency masks a lack of robustness, as the sample size cannot filter out random noise from genuine alpha. We must increase the simulation period or introduce tighter stop-loss mechanics to ensure the strategy survives different market regimes.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13