



Backtest #37568 · LPG · EVO_EVOGG1RSIS_v442

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v442 strategy delivered a 40.67% ROI on LPG with a 1.10 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, a 21.82% maximum drawdown and such a low trade count indicate insufficient statistical confidence to validate the approach or generalize results. The strategy likely overfitted to recent volatility rather than capturing persistent alpha, as the sample size is too small to filter out luck. Before deploying live capital, you must expand the parameter space to increase trade frequency and test robustness against different market regimes.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87