



Backtest #37658 · LPG · EVO_EVOGG1RSIS_v152

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_v152 strategy on LPG delivered a +40.67% return with a 1.10 Sharpe ratio, yet the 21.82% drawdown signals excessive volatility. With only three trades executed, statistical significance is negligible, rendering these metrics unreliable predictors of future performance. The win rate of 66.7% suggests a directional edge, but the high drawdown indicates poor risk control during adverse market moves. We must expand the sample size by running a longer backtest or adjusting stop-loss parameters to validate the strategy's robustness. Until then, deploying capital based on these results is premature and statistically unsound.

ADDITIONAL METRICS

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