



Backtest #41041 · LPG · EVO_EVOGG1RSIS_v1651

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v1651 strategy on LPG generated a +40.41% return, yet the statistical significance is negligible with only three trades executed. A win rate of 66.7% and Sharpe ratio of 1.10 look promising on paper, but the 21.82% maximum drawdown exposes severe vulnerability to adverse price swings. This sample size is too small to confirm robustness, suggesting the results are likely noise rather than a replicable alpha source. We must expand the backtesting horizon or adjust entry filters to generate a statistically valid equity curve before live deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47