



Backtest #51169 · LPG · EVO_EVOGG1RSIS_v457

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v457 strategy achieved a 36.29% ROI on LPG, yet the statistical significance is negligible due to only three trades. A 66.7% win rate and 1.04 Sharpe ratio suggest profitable logic, but the 21.82% max drawdown indicates severe vulnerability to adverse price moves. The small sample size prevents reliable inference of long-term viability for this specific asset. Next, we must increase the backtest window or broaden the test universe to validate if this performance is a fluke or a robust alpha.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73