



Backtest #46604 · LPG · EVO_EVOGG1RSIS_v452

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v452 strategy on LPG generated a 42.10% return with a 1.14 Sharpe ratio, yet the 21.82% drawdown and only three executed trades severely limit statistical confidence. A win rate of 66.7% suggests a directional edge, but such a small sample size renders the performance highly susceptible to regime shifts or random noise. The high volatility relative to the limited trade count indicates the strategy may struggle with liquidity constraints or lack robustness against market microstructure changes. We must expand the historical lookback period or incorporate additional filters to validate the consistency of these signals before deploying live capital. This analysis serves as an educational assessment and does not constitute

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40