



Backtest #47162 · LPG · EVO_EVOGG1RSIS_v152

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_v152 strategy on LPG delivered a +42.10% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. A +21.82% maximum drawdown paired with a 1.14 Sharpe ratio suggests high volatility and insufficient risk-adjusted returns for institutional deployment. Such a small sample size renders performance metrics unreliable and prone to severe overfitting on specific market conditions. We must execute a broader parameter optimization across multiple asset classes to validate if this edge holds outside of this single trade sequence.

ADDITIONAL METRICS

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