



Backtest #41017 · LPG · EVO_EVOGG1RSIS_v1653

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_v1653 backtest on LPG shows strong returns of 40.41% with a 1.10 Sharpe ratio, yet the statistical significance is negligible due to only three total trades. The 21.82% maximum drawdown highlights substantial volatility risk that the limited sample size masks, making the 66.7% win rate unreliable for live deployment. Confidence in these performance metrics is low because the strategy lacks sufficient trade history to confirm its edge against market noise. We must expand the test to at least 50 trades across multiple market regimes before considering any live allocation.

ADDITIONAL METRICS

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