



Backtest #46551 · LPG · EVO_EVOGG1RSIS_v428

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_v428 backtest on LPG shows a 42.1% ROI with a 66.7% win rate, yet the statistical significance is critically low due to only three trades. A 21.82% maximum drawdown combined with a modest 1.14 Sharpe ratio suggests the strategy lacks robustness under stress and relies heavily on luck rather than edge. The small sample size prevents us from confirming whether the high win rate is a sustainable pattern or an anomaly. We must immediately expand the backtest period or reduce trade frequency to validate the alpha before deploying real capital. This approach is required to separate signal from noise and ensure the strategy can survive live market conditions.

ADDITIONAL METRICS

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