



Backtest #47081 · LPG · EVO_EVOGG1RSIS_v457

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_v457 strategy on LPG generated a 42.10% return with a 66.7% win rate, yet the sample size of only three trades creates severe statistical noise. While the 1.14 Sharpe ratio suggests decent risk-adjusted performance, the 21.82% drawdown indicates significant volatility in a small dataset that cannot confirm robustness. We cannot validate the strategy's edge without a larger sample, as current results may reflect random variance rather than consistent alpha. The next step is to run an extended backtest with optimized parameters or a larger historical dataset to stabilize the equity curve. This approach will provide the statistical confidence needed before deploying live capital.

ADDITIONAL METRICS

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