



Backtest #51804 · LPG · EVO_EVOGG1RSIS_v434

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v434 strategy on LPG generated a 36.29% ROI with a 66.7% win rate, yet the sample of only three trades renders these figures statistically insignificant. Despite a Sharpe ratio of 1.04, the 21.82% maximum drawdown suggests high volatility exposure that warrants skepticism given the limited data points. Confidence in this performance is low because the results likely reflect noise rather than a robust edge in the market. The primary next step is to re-run the backtest with a larger dataset or adjust the entry filters to generate more trade signals.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73