



Backtest #36120 · LPG · EVO_EVOGG1RSIS_v432

ROI

+44.16%

Sharpe

1.17

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOGG1RSIS_v432 shows a 44.16% ROI with a 1.17 Sharpe ratio, driven by a 66.7% win rate on just three trades. However, the 21.86% maximum drawdown and extremely low trade count severely limit statistical significance, making the results unreliable for live deployment. While the strategy successfully captured upside, the high variance suggests a lack of robustness across different market regimes. Before proceeding, we must expand the test dataset or adjust parameters to generate enough trades for a statistically valid confidence interval.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73