



Backtest #49266 · LPG · EVO_EVOGG1RSIS_v439

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_v439 strategy on LPG delivered a +42.10% ROI with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence. While the Sharpe ratio of 1.14 suggests reasonable efficiency, a 21.82% maximum drawdown indicates significant volatility risk not yet averaged out by limited data. The high return per trade suggests a concentrated approach, but this lack of breadth makes the result highly susceptible to regime changes. Consequently, relying on these metrics for live deployment is premature without further validation. The immediate next step is to expand the backtest window to hundreds of trades to stabilize the Sharpe ratio and confirm consistency.

ADDITIONAL METRICS

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