



Backtest #56508 · LPG · EVO_EVOGG1RSIS_v428

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	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 robust 41.35% ROI with a 1.13 Sharpe ratio, yet the strategy is statistically fragile due to only three trades. A 21.82% maximum drawdown indicates significant volatility exposure that the current filter fails to manage effectively. The 66.7% win rate is misleading without a larger sample size to confirm signal reliability under varying market conditions. We must expand the sample by testing on higher liquidity pairs or increasing the historical lookback period to validate the edge.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63