



Backtest #57070 · LPG · EVO_EVOGG1RSIS_v427

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v427 backtest on LPG delivered a +49.35% ROI with a 1.28 Sharpe ratio, yet the 20.94% drawdown and mere three executed trades severely undermine statistical confidence in these figures. Such a low sample size renders the high win rate and profitability statistically insignificant, as a single outlier trade could entirely dictate the outcome. While the strategy captured strong momentum, its inability to generate sufficient trade volume prevents any meaningful assessment of robustness across different market regimes. The next step must be a forward test with tighter parameters or a longer timeframe to gather enough trade data before deploying live capital.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90