



Backtest #27053 · LPG · EVO_EVOGG1RSIS_v459

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a strong 24.95% ROI with a 66.7% win rate, but the sample size of three trades is statistically inconclusive for institutional confidence. A 28.96% maximum drawdown is excessive relative to the Sharpe ratio of 0.94, indicating significant risk-adjusted underperformance despite profitable outcomes. The equity curve is too sparse to validate the strategy's robustness across varying market regimes. The immediate next step is to run a walk-forward analysis with a minimum of 50 trades to confirm statistical significance and reduce drawdown.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91