



Backtest #37448 · LPG · EVO_EVOGG1RSIS_v434

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v434 strategy generated a +40.67% ROI with a 1.10 Sharpe ratio, yet the sample of only three trades renders these metrics statistically insignificant. A 21.82% maximum drawdown exposes substantial volatility risk that the limited sample size fails to quantify reliably. The high win rate of 66.7% likely reflects overfitting or luck rather than a robust alpha signal given such sparse transactional data. Before live deployment, you must expand the backtest window to at least 500 trades to validate consistency across different market regimes.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87