



Backtest #37808 · LPG · EVO_EVOGG1RSIS_v434

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOGG1RSIS_v434 shows a 40.41% ROI with a 66.7% win rate, yet a 21.82% drawdown and only three total trades reveal severe underfitting. A sharp ratio of 1.10 is statistically insignificant given the minimal sample size, meaning recent gains could easily reverse without further validation. The strategy likely captures volatility efficiently but lacks robustness against extended pullbacks that occurred during the single major loss. We must expand the test across multiple timeframes and historical periods to confirm whether the 66.7% win rate is a signal or noise.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47