



Backtest #51100 · LPG · EVO_EVOGG1RSIS_v158

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v158 strategy on LPG generated a +36.29% ROI with a 66.7% win rate, but the +1.04 Sharpe ratio and 21.82% drawdown reveal high volatility per trade. Extreme statistical noise from only three trades renders the sample size insufficient to confirm robustness or calculate true expectancy. While the final capital grew to \$13,632.73, the lack of trade diversity suggests the model may be overfitting to specific market conditions rather than capturing a persistent edge. The next step is to expand the backtest to a minimum of 100 trades across multiple market regimes before deploying live capital.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73