



Backtest #51534 · LPG · EVO_EVOGG1RSIS_v451

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_v451 strategy generated a 36.29% ROI with a 66.7% win rate, yet the 21.82% drawdown and minimal 3 trades suggest severe overfitting rather than robust alpha. Statistical confidence is negligible given the tiny sample size, rendering the high Sharpe ratio of 1.04 misleading and indicative of look-ahead bias. The equity curve lacks sufficient trade density to confirm whether the strategy can survive varying market regimes or true drawdowns. Before live deployment, you must optimize walk-forward analysis parameters to validate performance on unseen data. This approach ensures the signal is not merely a mathematical artifact of a short historical window.

ADDITIONAL METRICS

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