



Backtest #52094 · LPG · EVO_EVOGG1RSIS_v450

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v450 strategy generated a 41.35% return on LPG with a 1.13 Sharpe ratio, yet statistical significance is negligible due to only three executed trades. A 66.7% win rate suggests directional edge, but the 21.82% maximum drawdown exposes substantial volatility risk inherent in such a limited sample. We cannot confidently generalize performance or validate robustness without expanding the backtest window or diversifying parameters. The next step is to run a walk-forward analysis across multiple years to verify stability and ensure the strategy isn't merely overfitting to noise.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63