



Backtest #56228 · LPG · EVO_EVOGG1RSIS_v156

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_v156 strategy generated a +41.35% ROI with a 66.7% win rate, yet the 21.82% drawdown and only three trades severely limit statistical significance. A high Sharpe of 1.13 masks the volatility risk inherent in such a small sample size, indicating the results may be noise rather than a robust edge. While the entry logic appears effective, the lack of trade frequency prevents validating consistency across different market regimes. The next step is to broaden the backtest interval or parameters to generate at least 50 trades for a statistically reliable performance profile.

ADDITIONAL METRICS

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