



Backtest #56983 · LPG · EVO_EVOGG1RSIS_v428

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v428 strategy generated a 49.35% return on LPG with a 1.28 Sharpe ratio, though a 20.94% maximum drawdown suggests significant risk exposure. The 66.7% win rate across only three trades indicates that the statistical confidence is too low to validate the strategy's robustness. Such a small sample size likely results in overfitting, where the model exploits noise rather than capturing genuine market inefficiencies. We must run a longer backtest with expanded parameters to verify if these results persist outside this narrow timeframe.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90