



Backtest #46612 · LPG · EVO_EVOGG1RSIS_v449

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v449 strategy delivered a 42.10% return on LPG, yet the 21.82% drawdown and meager 3 trades severely undermine statistical validity. A Sharpe ratio of 1.14 suggests acceptable risk-adjusted returns, but such a sample size cannot confirm robustness against regime shifts. The high win rate likely stems from low frequency rather than superior predictive power. We must expand the sample by adjusting lookback periods or widening stop-loss thresholds to ensure stability before live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40