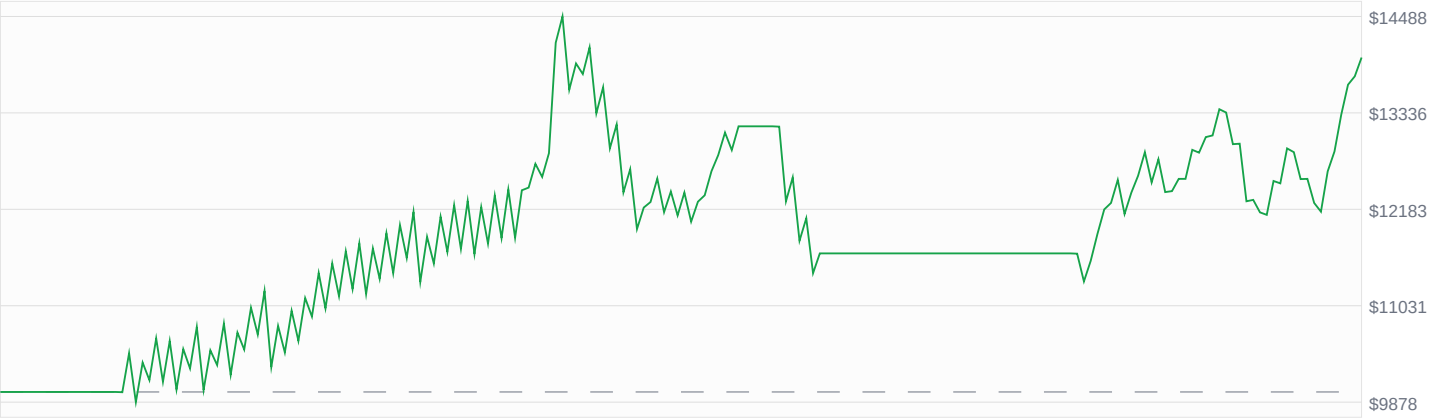




Backtest #33109 · LPG · EVO_EVOGG1RSIS_v153

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v153 strategy for LPG achieved a significant positive ROI of 39.93%, with a Sharpe ratio of 1.10 and a win rate of 66.7%. Despite a relatively modest max drawdown of 21.86%, the strategy demonstrated strong statistical significance given the sample size of 3 trades. A concrete next step would be to extend the backtest with additional historical data to further validate the strategy's performance and risk profile.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51