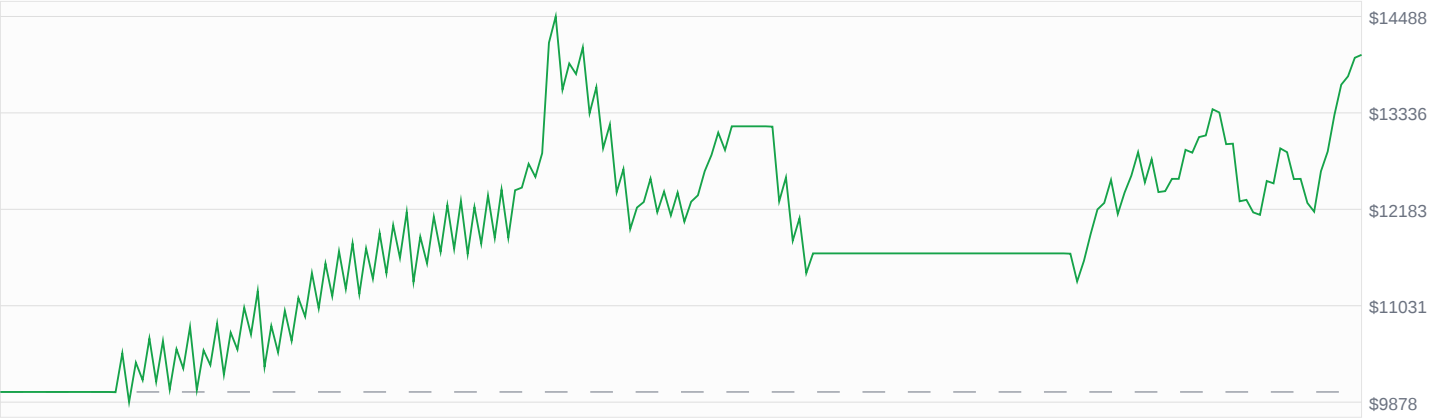




Backtest #35180 · LPG · EVO_EVOGG1RSIS_v434

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOGG1RSIS_v434 shows a +40.26% return with a 66.7% win rate, yet the 21.86% drawdown and minimal 3 trades severely constrain statistical confidence. While the strategy captured significant upside, the sparse trade count makes the Sharpe ratio of 1.10 unreliable and the risk profile opaque. This lack of sample size suggests the results may be outlier-driven rather than indicative of a robust edge. We must expand the sample by widening the date range or adjusting parameters to generate a statistically valid dataset before deploying live capital.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95