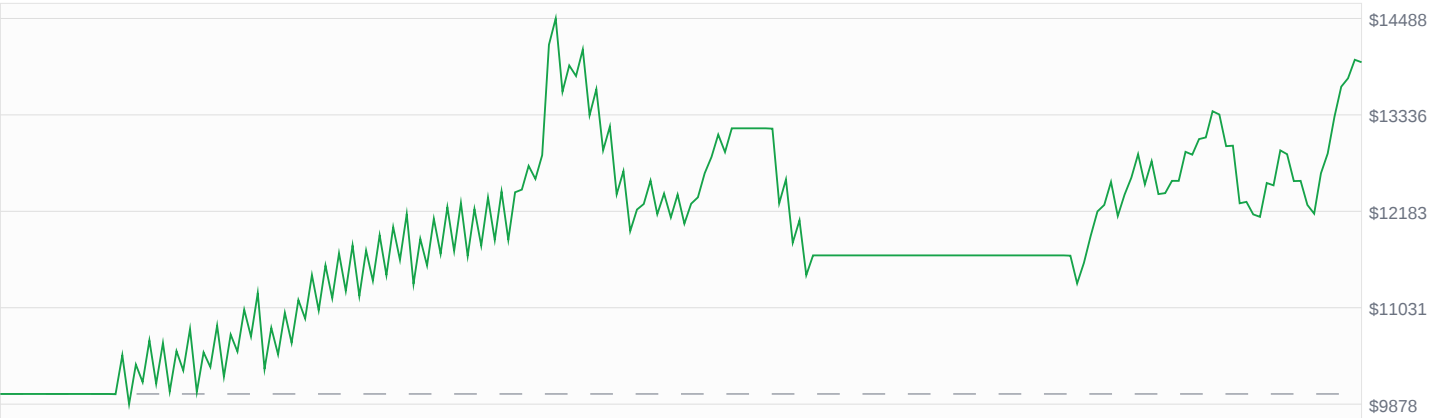




Backtest #35448 · LPG · EVO_EVOGG1RSIS_v432

ROI	Sharpe	Win Rate	Max Drawdown
+39.61%	1.09	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v432 backtest on LPG shows a robust +39.61% ROI and a 1.09 Sharpe ratio, yet the strategy's statistical validity is critically undermined by executing only three trades. While the 66.7% win rate suggests edge, the 21.86% maximum drawdown indicates significant exposure to tail risk that a small sample size cannot reliably quantify. We cannot confidently extrapolate these results to live markets given the low trade frequency, which prevents a true assessment of the strategy's stability during extended drawdowns. The next essential step is to expand the backtest to a longer historical window or optimize entry parameters to increase trade volume and validate the win rate.

ADDITIONAL METRICS

CAGR	39.61%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13965.06