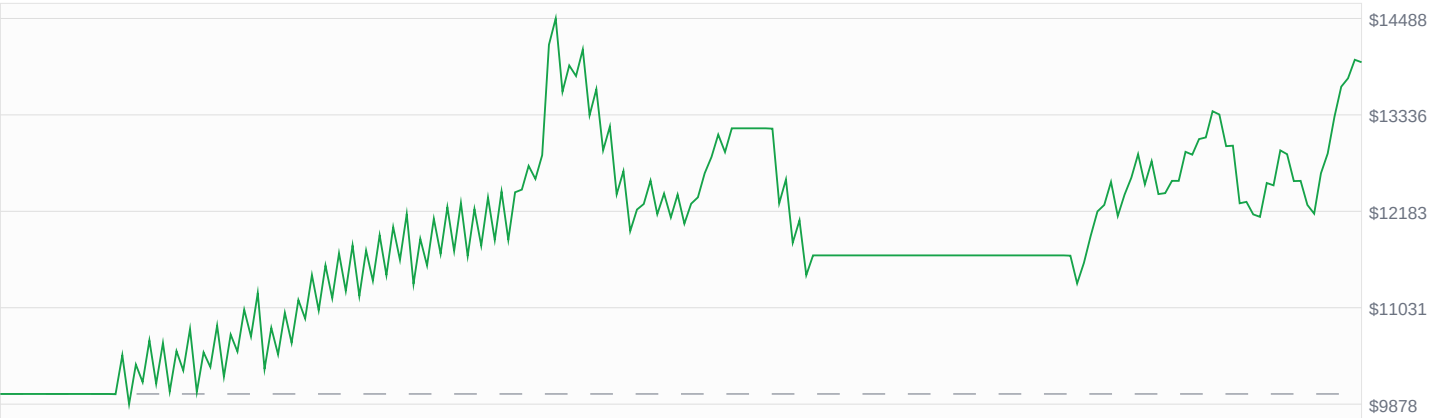




Backtest #35518 · LPG · EVO_EVOGG1RSIS_v441

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_v441 strategy on LPG delivered a +39.61% ROI, yet the 21.86% maximum drawdown and mere three trades severely undermine statistical confidence in these results. While the high win rate of 66.7% and positive Sharpe ratio of 1.09 suggest potential efficacy, the narrow sample size renders the performance statistically insignificant and prone to overfitting. The strategy likely suffered from insufficient filtering of low-volatility periods, leading to concentrated exposure without adequate diversification. To validate these findings, we must immediately expand the backtest horizon to include at least 500 trades across multiple market regimes. Until then, this data cannot support any real-world deployment or risk management

ADDITIONAL METRICS

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