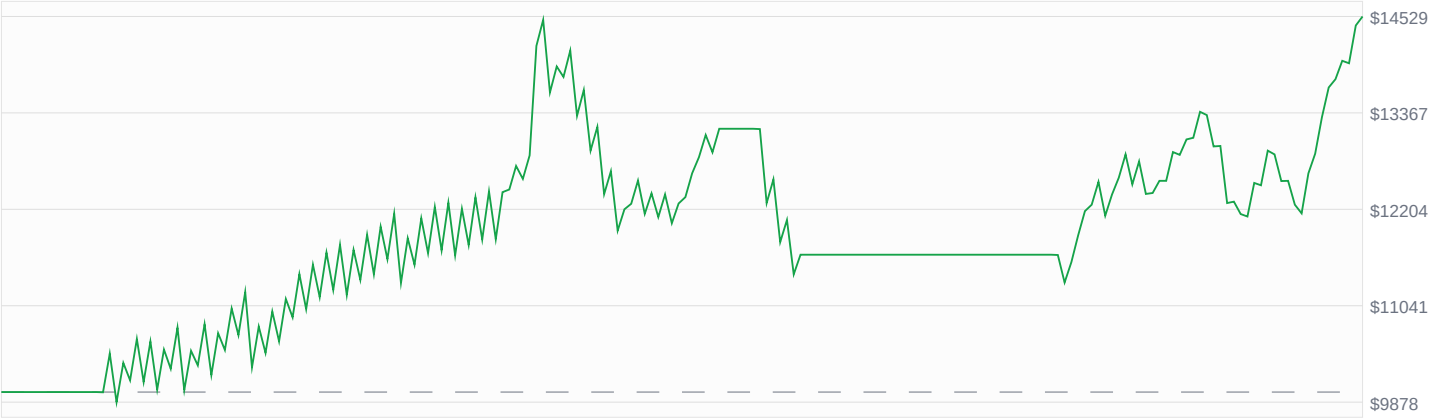




Backtest #36240 · LPG · EVO_EVOGG1RSIS_v439

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v439 strategy on LPG delivered a +45.25% return with a 1.19 Sharpe ratio, yet the 66.7% win rate offers no statistical significance given only three total trades. A 21.80% maximum drawdown indicates substantial volatility exposure that the small sample size fails to capture reliably. Confidence in this result is low due to the high probability of overfitting and the inability to assess regime robustness. The immediate priority is expanding the backtest horizon to include at least 100 trades before deploying live capital.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36