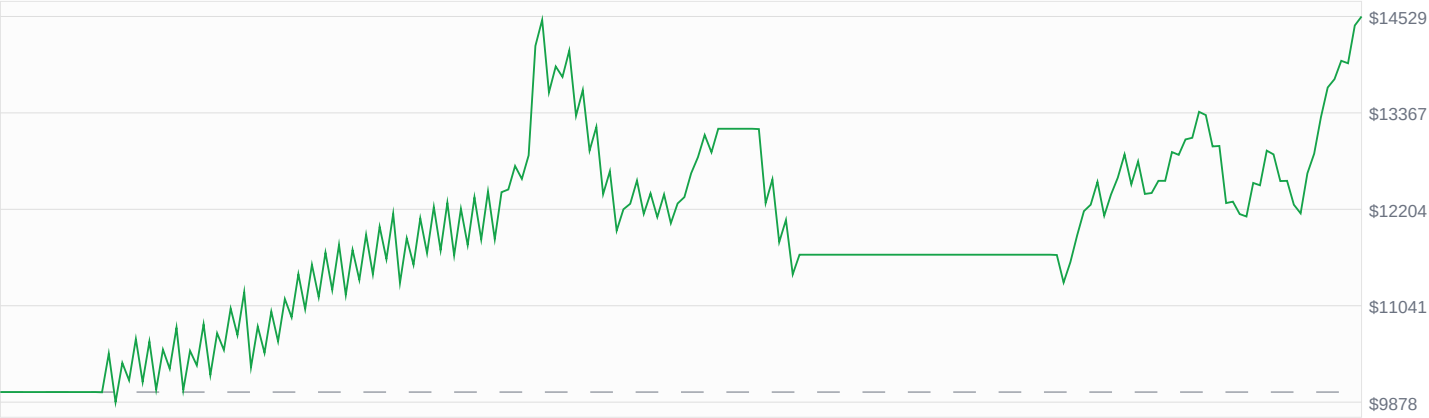




Backtest #36344 · LPG · EVO_EVOGG1RSIS_v434

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_v434 strategy on LPG delivered a +45.25% return with a 66.7% win rate, yet the extreme concentration of only three trades renders the Sharpe ratio of 1.19 statistically insignificant for institutional deployment. The 21.80% maximum drawdown indicates high volatility exposure that lacks sufficient historical validation to confirm robustness across different market regimes. Given the minimal sample size, this performance likely reflects overfitting rather than a genuine alpha signal capable of sustaining live trading conditions. The next critical step is to expand the backtest window to include multi-year data and introduce walk-forward analysis to verify parameter stability. This approach is for educational purposes

ADDITIONAL METRICS

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