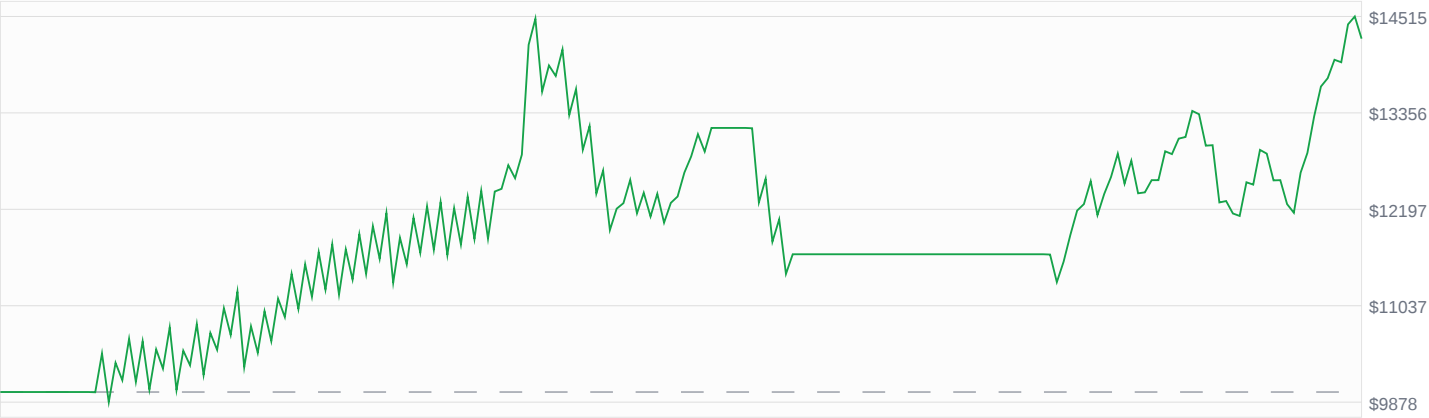




Backtest #36421 · LPG · EVO_EVOGG1RSIS_v440

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v440 backtest on LPG shows a +42.44% ROI with a 1.14 Sharpe ratio, yet the statistical validity is critically weak due to only three total trades. A 21.82% maximum drawdown indicates significant volatility exposure that the small sample size fails to fully capture, raising concerns about overfitting to a specific market cycle. While the 66.7% win rate suggests robust signal logic, the lack of trade frequency prevents reliable estimation of the strategy's true risk-adjusted returns. You must expand the test to at least one hundred trades or significantly reduce position sizing to validate the strategy under varied market conditions before deployment.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62