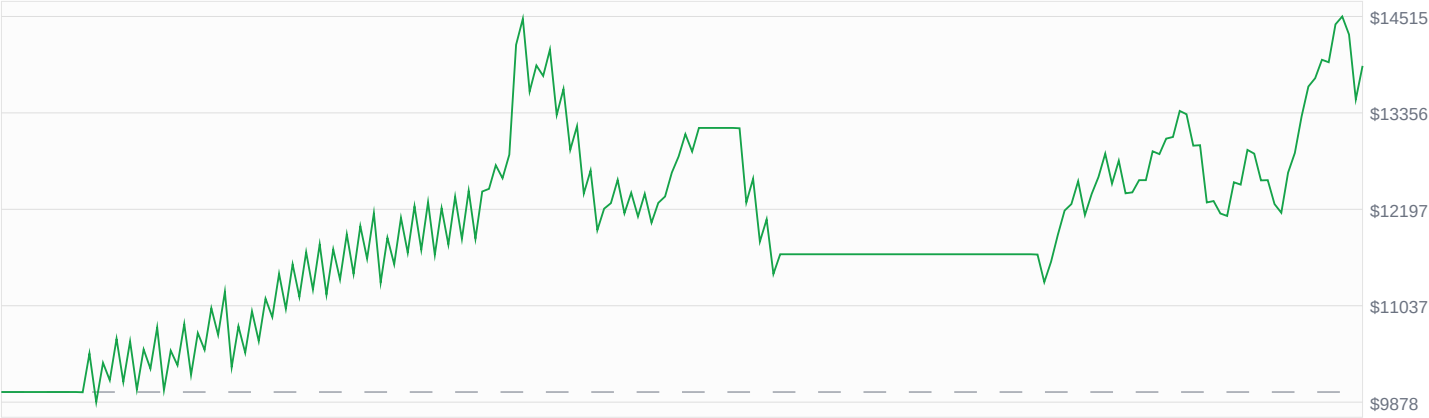




Backtest #37087 · LPG · EVO_EVOGG1RSIS_v440

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v440 strategy on LPG generated a 39.17% ROI with a 1.08 Sharpe ratio, yet the statistical validity is negligible due to only three total trades. A 21.82% maximum drawdown indicates significant volatility exposure that a small sample size cannot adequately measure or smooth out. While the 66.7% win rate suggests a directional edge, the lack of data points makes any performance attribution speculative rather than empirical. Immediate next steps must involve expanding the backtest window to include diverse market regimes to ensure robustness before live deployment.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33