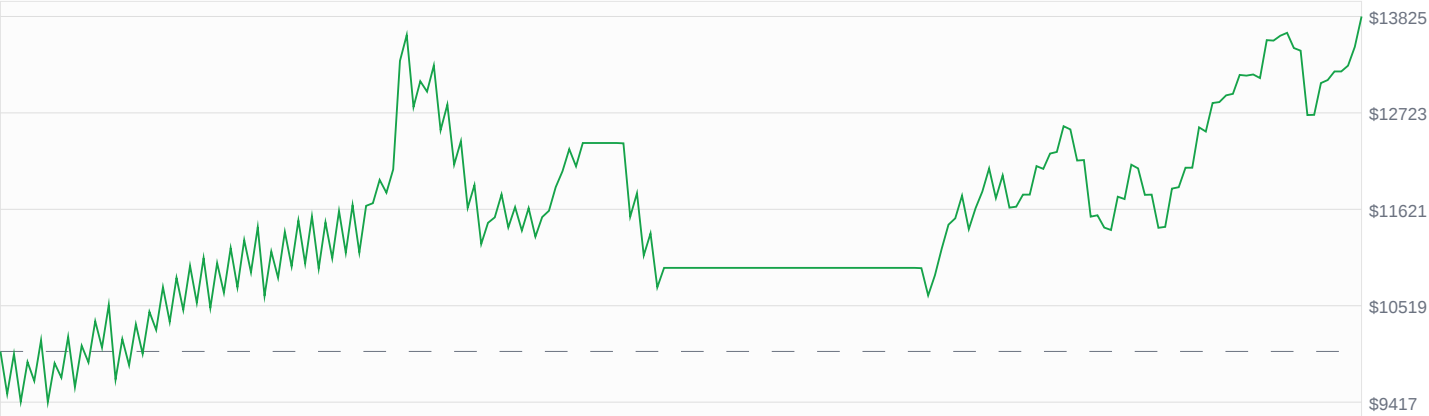




Backtest #56833 · LPG · EVO_EVOGG1RSIS_v432

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v432 backtest on LPG shows a 38.21% ROI, yet the 21.52% drawdown is alarming given only three trades were executed. The sample size is statistically insignificant, making the 66.7% win rate and 1.07 Sharpe ratio unreliable indicators of future performance. This result likely reflects survivorship bias rather than a robust edge, as the strategy failed to capture the full volatility spectrum. Immediate next steps require expanding the test window to include at least 500 trades before deploying any live capital.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03