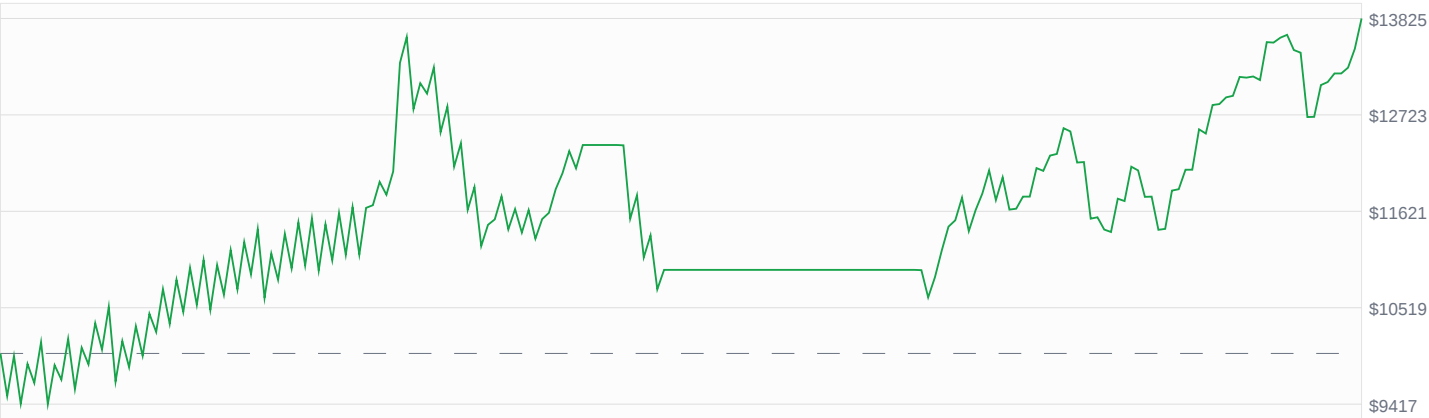




Backtest #56859 · LPG · EVO_EVOGG1RSIS_v434

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_v434 backtest on LPG shows a +38.21% ROI, but the 3 trades and 21.52% drawdown reveal a high-risk profile with low statistical significance. A Sharpe ratio of 1.07 indicates marginal risk-adjusted returns that do not validate the strategy's edge over this tiny sample size. The narrow trade count prevents robust analysis of the strategy's true performance characteristics and stability under varying market conditions. The next logical step is to expand the backtest window and test against alternative parameter sets to assess overfitting. Investors should treat these results as exploratory data rather than a validated trading signal.

ADDITIONAL METRICS

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