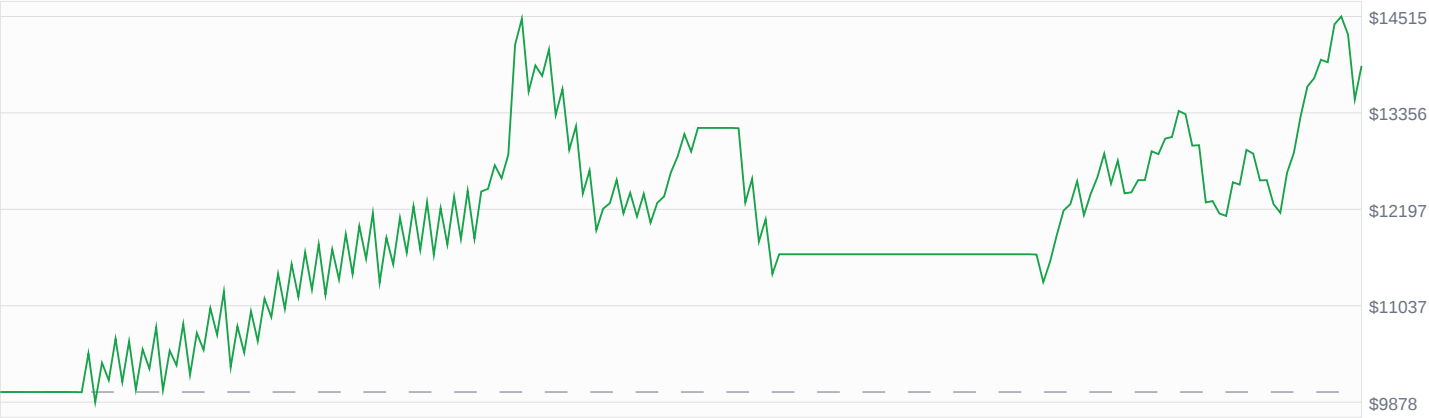




Backtest #37136 · LPG · EVO_EVOGG1RSIS_v428

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_v428 strategy on LPG generated a 39.17% return with a 66.7% win rate, yet the sample size of only three trades renders the 1.08 Sharpe ratio statistically insignificant. The 21.82% maximum drawdown highlights extreme volatility risk, as a single loss could have triggered a substantial capital erosion. While the entry logic appears robust, the lack of trade frequency prevents a reliable assessment of consistency or slippage impact. We must expand the test period or increase transaction frequency to validate whether these results reflect edge or random luck. This analysis serves purely for educational purposes and does not constitute investment advice.

ADDITIONAL METRICS

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