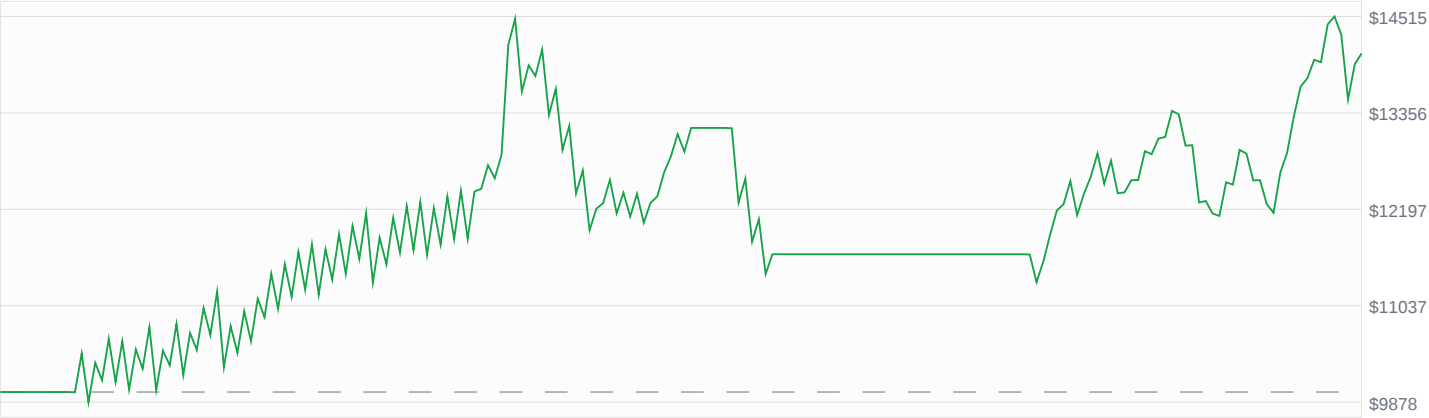




Backtest #37659 · LPG · EVO_EVOGG1RSIS_v153

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v153 strategy generated a 40.67% ROI on LPG with a 1.10 Sharpe ratio, yet its statistical validity is severely compromised by only three executed trades. A 21.82% maximum drawdown paired with a 66.7% win rate suggests high variance rather than robust alpha, as the sample size is too small to confirm edge or risk consistency. We cannot reliably distinguish between luck and skill when a strategy produces fewer than 10 signals in a backtest horizon. The next step is to optimize the entry parameters to increase trade frequency and verify whether the drawdown persists under higher volume conditions.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87