



Backtest #36896 · LPG · EVO\_EVOGG1RSIS\_v434

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +34.46% | 0.99   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOGG1RSIS\_v434 strategy delivered a 34.46% ROI on LPG with a 66.7% win rate, yet the sample of only three trades renders the 0.99 Sharpe ratio statistically insignificant and prone to overfitting. The 21.82% drawdown indicates substantial volatility exposure that the current risk parameters failed to contain, making the results unreliable for institutional deployment. Further backtesting with increased trade frequency or a broader symbol set is required to validate edge and confirm robustness before any live allocation.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 34.46%     |
| Sortino Ratio   | 0.81       |
| Turnover        | 7.31x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13450.13 |