



Backtest #41018 · LPG · EVO\_EVOGG1RSIS\_v1653

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +40.41% | 1.10   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for LPG shows a 40.41% ROI with a 66.7% win rate, but the strategy executed only three trades, rendering the 1.10 Sharpe ratio statistically insignificant. A maximum drawdown of 21.82% signals substantial volatility risk that the small sample size fails to quantify reliably. The limited trade history prevents robust validation of the EVO\_EVOGG1RSIS\_v1653 logic under diverse market conditions. We must expand the test window or adjust parameters to generate sufficient trade data before deploying live capital.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 40.41%     |
| Sortino Ratio   | 0.90       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14045.47 |