



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