



Backtest #46076 · LPG · EVO\_EVOGG1RSIS\_v432

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 +40.41% ROI and 1.10 Sharpe ratio suggest strong initial performance for the EVO\_EVOGG1RSIS\_v432 strategy on LPG. However, the 21.82% max drawdown indicates significant volatility risk that could erode capital during adverse market conditions. With only three total trades, the 66.7% win rate lacks statistical significance and provides insufficient confidence in the strategy's long-term viability. The sample size is too small to validate the robustness of the RSI-based entry and exit logic against various market regimes. You should extend the backtest period to include at least fifty trades to establish a reliable baseline for risk-adjusted returns.

ADDITIONAL METRICS

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