



Backtest #52059 · LPG · EVO\_EVOEVOEVOG\_v1678

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +36.29% | 1.04   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a +36.29% return, but the strategy executed only three trades, which severely limits statistical confidence. While the 66.7% win rate and 1.04 Sharpe ratio look promising, a maximum drawdown of 21.82% reveals significant volatility risk in a small sample. Such a narrow dataset cannot reliably predict live performance or account for regime changes. The primary issue is insufficient trade frequency to validate the robustness of the entry and exit logic. Next, increase the backtest lookback period or adjust parameters to generate a more meaningful trade history for validation.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 36.29%     |
| Sortino Ratio   | 0.86       |
| Turnover        | 7.16x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$13632.73 |