



Backtest #48245 · LPG · EVO\_EVOEVOEVOE\_v863

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +42.10% | 1.14   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a +42.10% return with a 66.7% win rate, yet the extremely low trade count of three makes any statistical conclusion unreliable. While the positive ROI and Sharpe ratio suggest potential, the 21.82% maximum drawdown indicates significant volatility risk that could easily erode profits in live markets. This sample size is too small to confirm strategy robustness or generalize performance across different market regimes. To validate the approach, run a longer backtest with optimized parameters to increase trade frequency and stability metrics.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.10%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.45x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14214.40 |