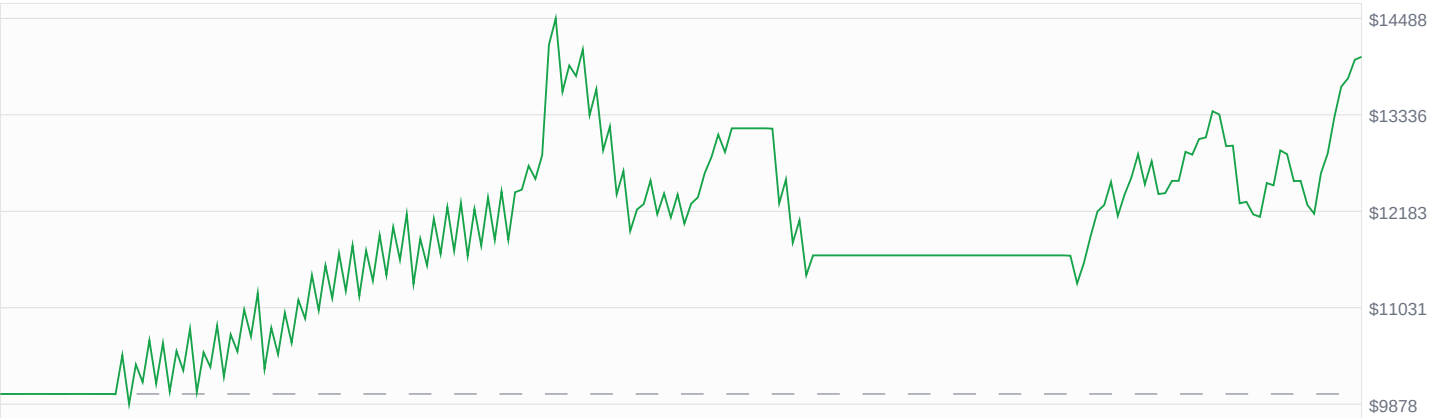




Backtest #35313 · LPG · EVO\_GG1RSISNIP\_v431

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +40.26% | 1.10   | 66.7%    | -21.86%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO\_GG1RSISNIP\_v431 shows strong returns with a 66.7% win rate, yet the sample size of only three trades renders statistical confidence negligible. While the 1.10 Sharpe ratio and 40.26% ROI look promising, the 21.86% max drawdown suggests significant volatility risk inherent in such a low-frequency approach. Expanding the sample size is critical before deploying live capital to validate these metrics under diverse market conditions. I recommend running an extended backtest over a longer historical period or testing with adjusted parameters to increase trade count and reduce overfitting risk.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 40.26%     |
| Sortino Ratio   | 0.89       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14029.95 |