



Backtest #47620 · LPG · EVO\_GG1RSISNIP\_v927

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 EVO\_GG1RSISNIP\_v927 backtest on LPG shows a 42.10% ROI and a 1.14 Sharpe, yet the 66.7% win rate is misleading due to only three trades executed. A drawdown of 21.82% against such a small sample size indicates high volatility risk rather than true strategy robustness. We cannot statistically validate this performance until the model processes significantly more market cycles. Next, we must expand the backtest window to at least one year to confirm whether these returns persist outside this narrow window.

ADDITIONAL METRICS

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