



Backtest #52178 · LPG · EVO\_GG1RSISNIP\_v963

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +41.35% | 1.13   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO\_GG1RSISNIP\_v963 shows a +41.35% ROI with a 1.13 Sharpe ratio, yet the 66.7% win rate is statistically meaningless given only three trades. A maximum drawdown of 21.82% reveals significant volatility risk that a single-sample test cannot adequately capture or smooth. We must treat these metrics as a preliminary signal rather than a confirmed edge due to the extremely low trade frequency. Increasing the sample size through live simulation or expanding the parameter grid is the critical next step before deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 41.35%     |
| Sortino Ratio   | 0.93       |
| Turnover        | 7.31x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14139.63 |