



Backtest #56448 · LPG · EVO\_GG1RSISNIP\_v126

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v126 delivered a +41.35% ROI with a 1.13 Sharpe, yet the 66.7% win rate is statistically unreliable given only three trades. A maximum drawdown of 21.82% suggests significant volatility exposure that the small sample size failed to penalize adequately. We cannot generalize performance or confidence intervals with such limited transaction history. The next step is a walk-forward analysis to validate parameter stability across different market regimes.

ADDITIONAL METRICS

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