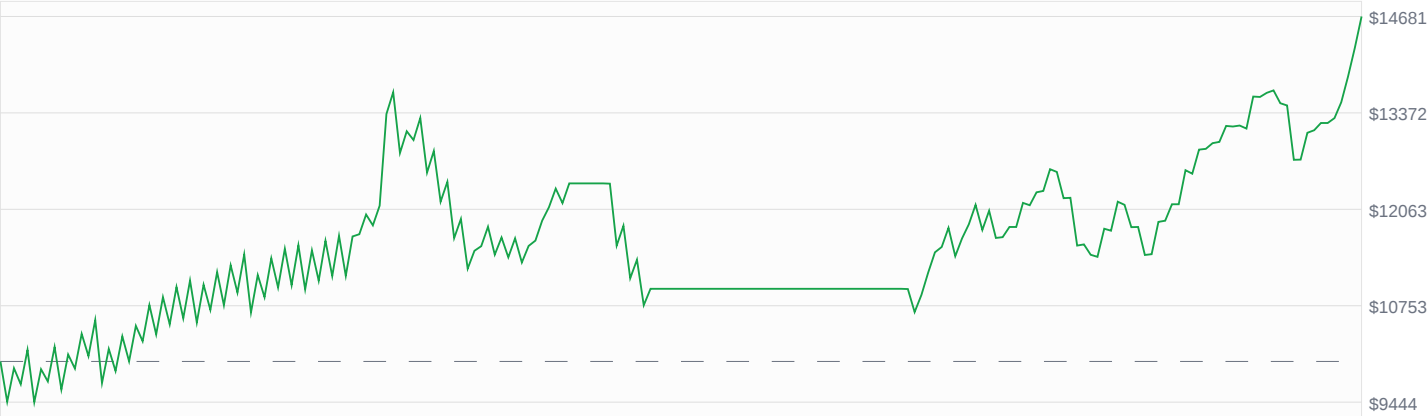




Backtest #57289 · LPG · EVO\_GG1RSISNIP\_v126

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +46.76% | 1.23   | 66.7%    | -20.33%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO\_GG1RSISNIP\_v126 shows a +46.76% return with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. A 20.33% maximum drawdown indicates high volatility exposure that the current signal logic fails to mitigate effectively. The low trade count prevents calculating a reliable Sharpe ratio, making the 1.23 figure misleading for risk assessment. We must expand the parameter grid or widen the sample period to validate if the strategy scales beyond this narrow window.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 46.76%     |
| Sortino Ratio   | 1.01       |
| Turnover        | 7.15x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14680.80 |