



Backtest #40966 · LPG · EVO\_GG1RSISNIP\_v1546

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +40.41% | 1.10   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v1546 strategy delivered a robust 40.41% ROI with a 1.10 Sharpe ratio, yet the 21.82% maximum drawdown signals significant volatility exposure. With only three trades executed, the statistical confidence is critically low and cannot support any extrapolation of future performance. The high win rate of 66.7% appears to be a function of the limited sample size rather than a consistent alpha signal. We must expand the backtest horizon or reduce position sizing to validate this performance before deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 40.41%     |
| Sortino Ratio   | 0.90       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14045.47 |