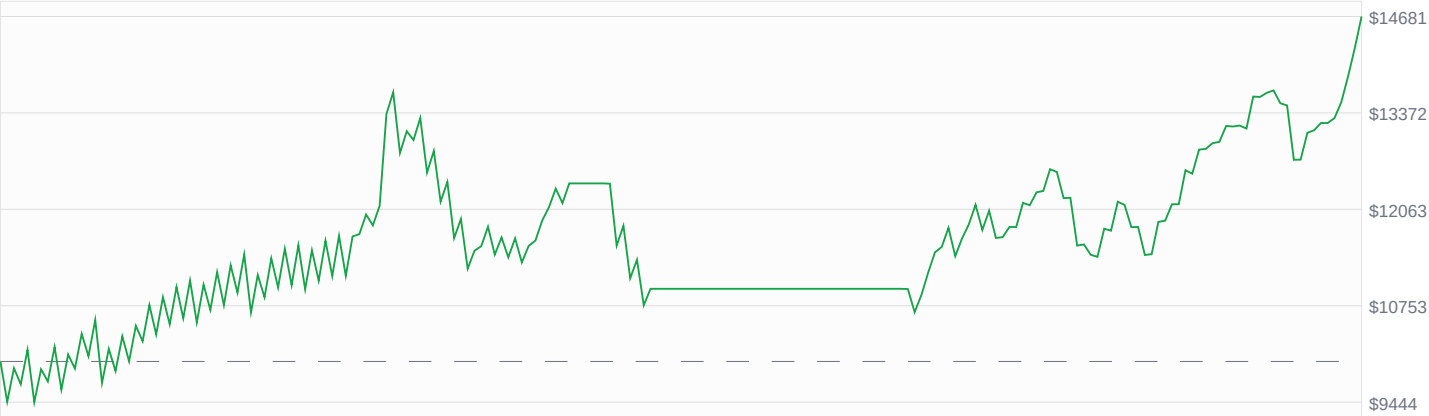




Backtest #57600 · LPG · EVO\_GG1RSISNIP\_v17

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 EVO\_GG1RSISNIP\_v17 backtest shows a +46.76% ROI with a 1.23 Sharpe ratio, but the 20.33% drawdown and only three executed trades severely limit statistical confidence. High returns on such a small sample size often reflect luck rather than a robust edge, making the strategy's risk profile difficult to validate. We must expand the test set across multiple market cycles to confirm if the win rate is sustainable before deploying real capital. A concrete next step is to re-run the strategy with expanded parameters or a different timeframe to increase trade frequency and verify consistency.

ADDITIONAL METRICS

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