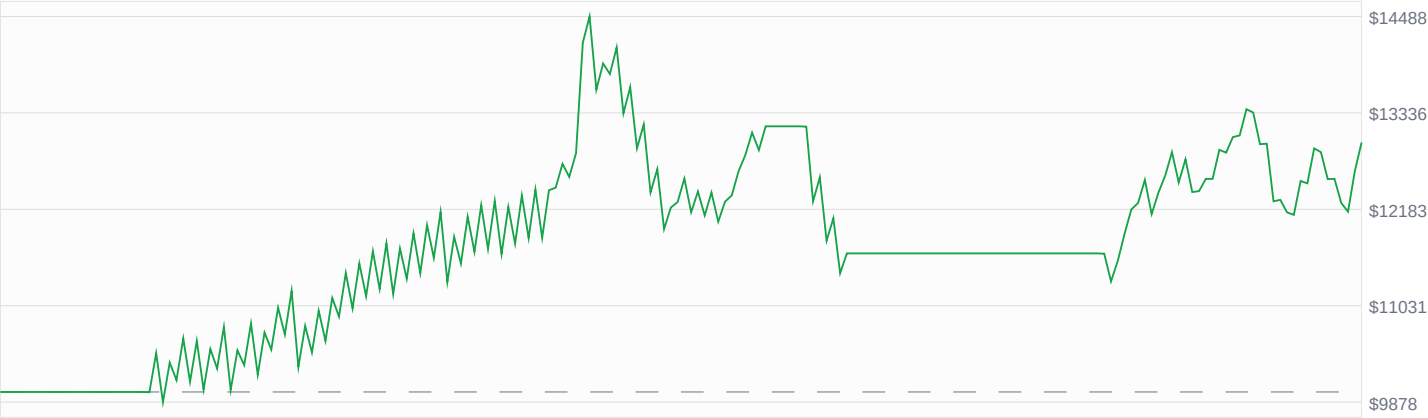




Backtest #28625 · LPG · EVO_GG1RSISNIP_v1041

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

EVO_GG1RSISNIP_v1041 achieved a +29.78% ROI with a 66.7% win rate, yet the Sharpe ratio of 0.91 reflects suboptimal risk-adjusted returns given the 21.86% maximum drawdown. The statistical confidence is critically undermined by a sample size of only three trades, rendering the win rate and ROI unreliable as predictors of future performance. While the strategy shows promise in direction, the extreme variance from such a small dataset prevents meaningful evaluation of its edge. Immediate next steps involve running extensive backtests to expand the sample size and validate the signal's robustness across different market conditions.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76