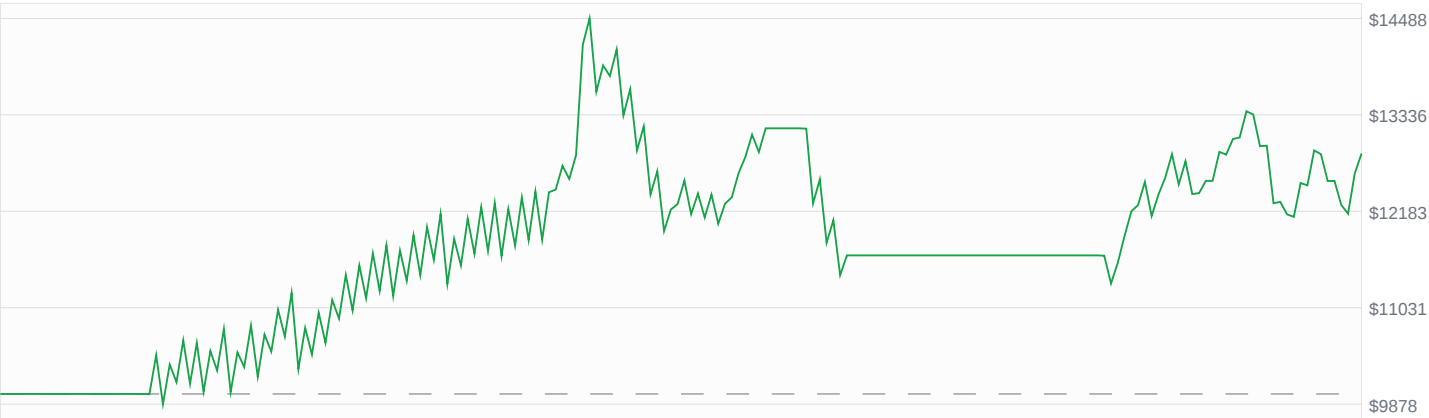




Backtest #30230 · LPG · EVO_GG1RSISNIP_v1

ROI	Sharpe	Win Rate	Max Drawdown
+28.71%	0.89	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

EVO_GG1RSISNIP_v1 generated a 28.71% ROI with a respectable 66.7% win rate, but the Sharpe ratio of 0.89 and 21.86% max drawdown indicate high volatility relative to returns. The critical flaw is the sample size of only three trades, which renders the statistical confidence negligible and the results likely noise rather than alpha. Such low trade counts cannot support robust strategy validation or deployment. You must optimize parameters to increase trade frequency and extend the backtest period for reliable metrics. Only then can we assess the strategy's true risk-adjusted potential and reliability for live execution.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55