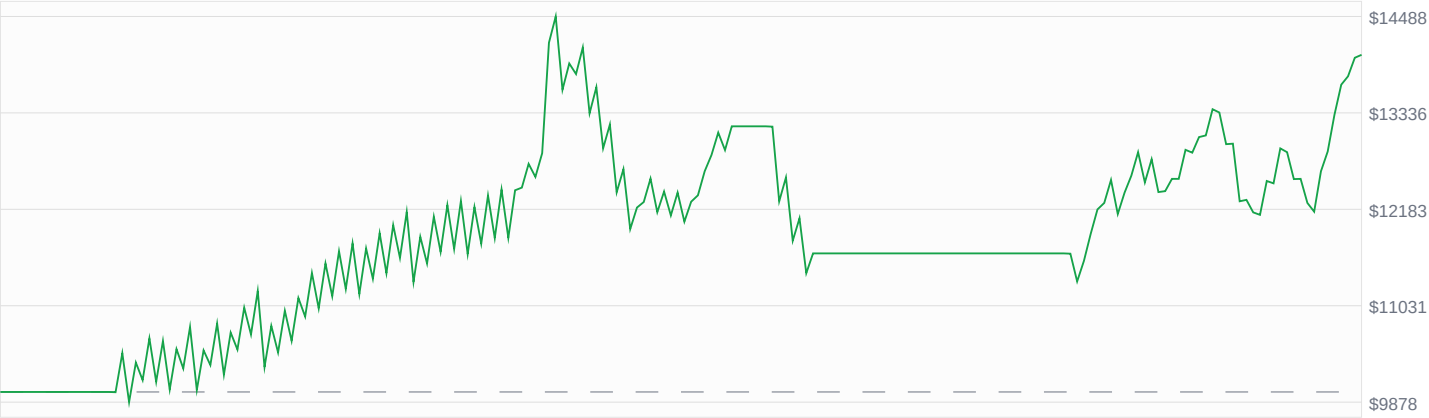


Backtest #35352 · LPG · EVO_GG1RSISNIP_v1357

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1357 strategy delivered a robust +40.26% ROI with a Sharpe of 1.10, yet the sample size of merely three trades renders the statistical confidence low and the results highly volatile. A significant 21.86% maximum drawdown indicates substantial downside risk that the high win rate of 66.7% fails to fully mitigate in such a small dataset. While the final capital growth is impressive, the lack of trade frequency makes it impossible to determine if the edge is reproducible or merely a lucky outcome. To validate this approach, I recommend expanding the backtest window to accumulate at least 100 trades and recalculating risk-adjusted metrics for a more reliable performance profile.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95