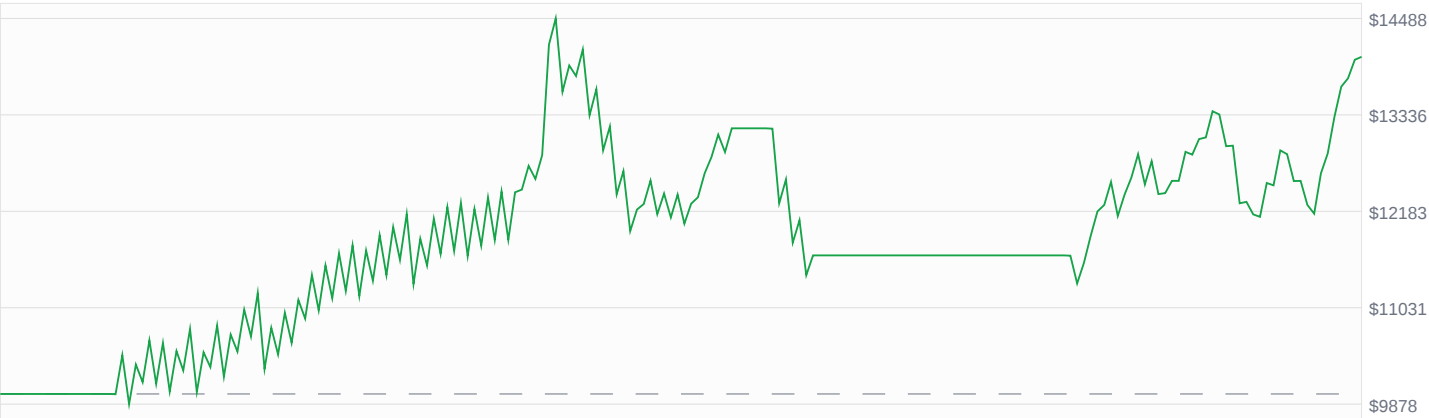




Backtest #35388 · LPG · EVO_GG1RSISNIP_v1374

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_v1374 strategy delivered a robust +40.26% ROI with a 1.10 Sharpe ratio, indicating solid risk-adjusted performance, though the 21.86% maximum drawdown highlights significant volatility exposure. However, the statistical confidence in these metrics is critically low given only three executed trades, suggesting the results may be an outlier rather than a repeatable alpha. The high win rate of 66.7% appears driven by a small sample size rather than a robust edge, as a single losing trade could drastically alter the performance profile. We must immediately expand the lookback period or adjust parameters to gather a larger dataset before deeming this approach viable for live deployment. The next concrete step is to run a

ADDITIONAL METRICS

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