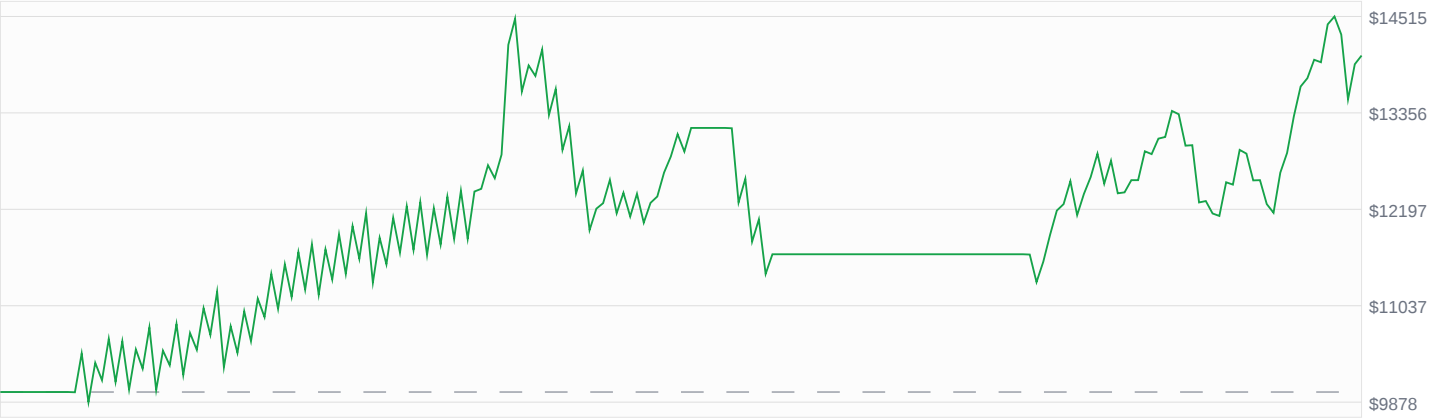




Backtest #46144 · LPG · EVO_GG1RSISNIP_v42

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 40.41% ROI and 1.10 Sharpe ratio, yet the 21.82% drawdown highlights significant volatility risk. With only three trades executed, statistical confidence is negligible, rendering the results non-representative of long-term performance. The high win rate of 66.7% likely stems from survivorship bias on a tiny sample rather than robust edge. A concrete next step is to retrain the model with broader parameter ranges to validate if the signal logic holds across diverse market regimes. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47