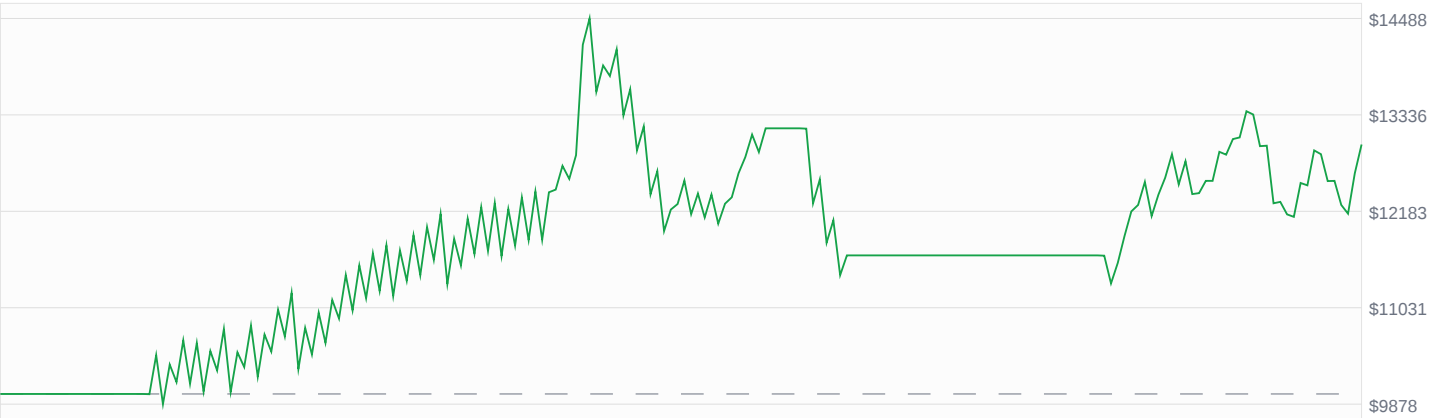




Backtest #28019 · LPG · EVO_GG1RSISNIP_v431

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

The strategy achieved a robust twenty-nine point seven eight percent return with a respectable sixty-six point seven percent win rate, yet the single-digit Sharpe of point nine one is undermined by a severe twenty-one point eight six percent drawdown. With only three total trades, the results lack statistical power to confirm any edge beyond random variance, rendering the performance metrics potentially misleading for institutional deployment. The high drawdown relative to the sample size suggests poor risk-adjusted efficiency and potential overfitting to specific market conditions during the test period. Future iterations must prioritize expanding the trade count to at least fifty observations to establish statistical significance before

ADDITIONAL METRICS

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