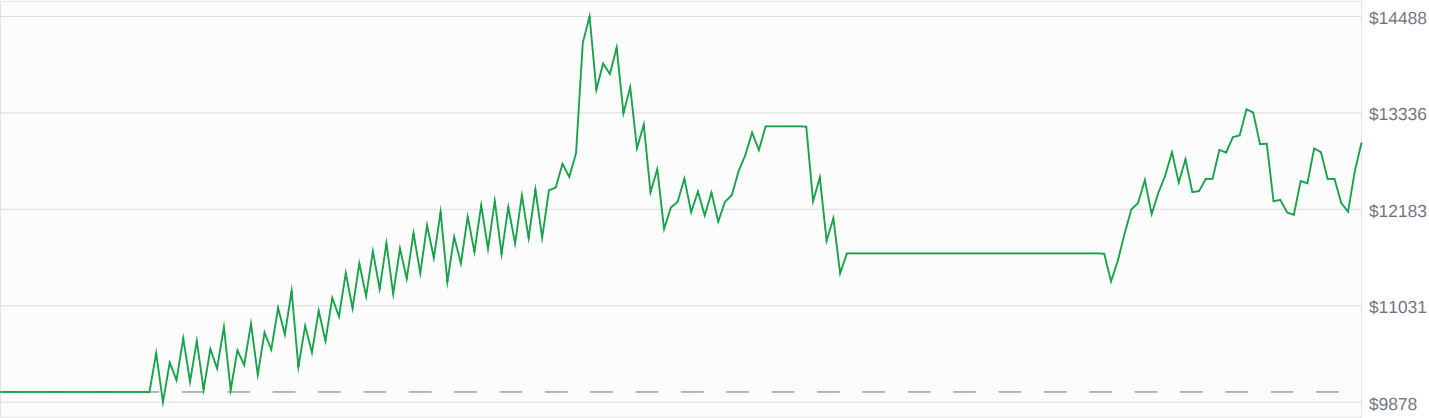




Backtest #28291 · LPG · EVO_GG1RSISNIP_v127

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 yields a +29.78% ROI with a 66.7% win rate, yet the Sharpe ratio of 0.91 and 21.86% drawdown signal significant volatility for a single asset. Critically, the three-trade sample size is statistically negligible, rendering performance metrics unreliable for live deployment. Without a larger dataset to establish robustness, this result reflects luck rather than a repeatable edge. The immediate next step is expanding the backtest window to include more market cycles and increasing trade volume for meaningful confidence.

ADDITIONAL METRICS

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