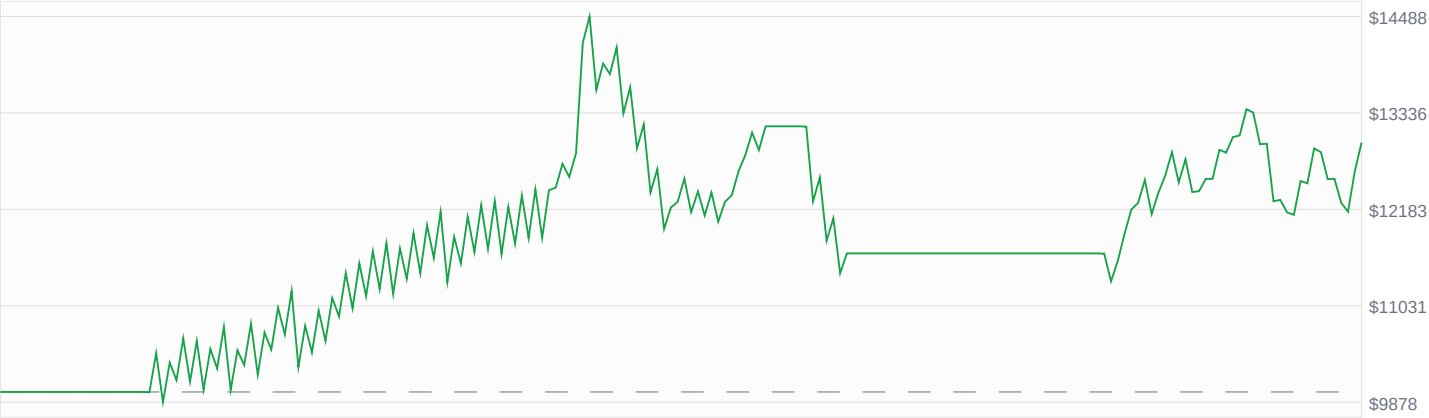




Backtest #28898 · LPG · EVO_GG1RSISNIP_v1160

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 captured strong returns but the sample size of three trades renders statistical confidence negligible and results highly susceptible to variance. While the win rate is impressive, the substantial twenty-one percent drawdown indicates significant volatility that may not persist in live conditions. The Sharpe ratio suggests reasonable risk-adjusted performance, yet such metrics require a vastly larger dataset to validate robustness. Future analysis must prioritize expanding the backtest horizon to capture varied market regimes and reduce the impact of outlier events on performance metrics.

ADDITIONAL METRICS

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