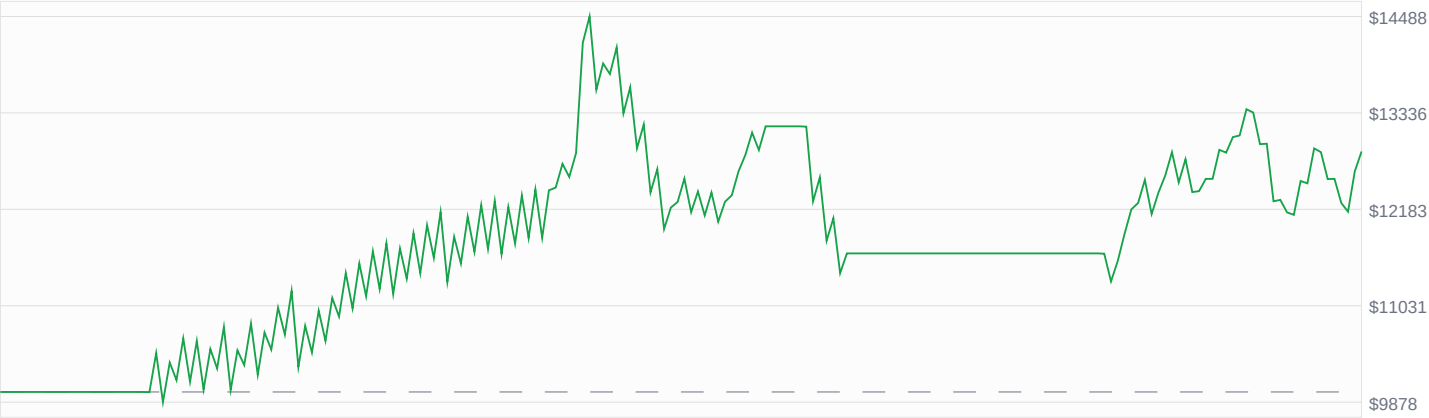




Backtest #29730 · LPG · EVO_GG1RSISNIP_v1335

ROI	Sharpe	Win Rate	Max Drawdown
+28.71%	0.89	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated strong returns with a 66.7% win rate but the sample size of only three trades severely limits statistical confidence. A 21.86% maximum drawdown is excessive for a Sharpe ratio of 0.89, indicating significant volatility risk relative to gains. This small dataset cannot reliably validate the strategy's robustness across different market regimes. Extensive backtesting with diverse conditions is required to assess true edge before deployment.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55