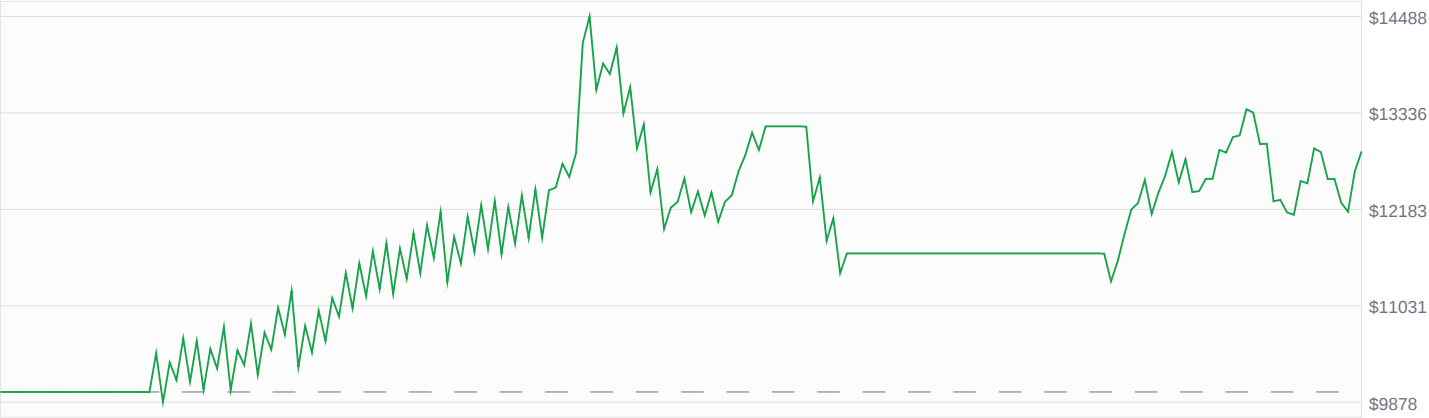




Backtest #29795 · LPG · EVO_GG1RSISNIP_v1607

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 a twenty-eight point seven one percent return with a sixty-six point seven percent win rate, yet the sample size of three trades renders these metrics statistically insignificant for institutional confidence. A Sharpe ratio of point eight nine and a twenty-one point eight six percent drawdown indicate excessive volatility relative to the limited data points, suggesting the performance may be noise rather than alpha. While the entry logic appears robust, the lack of statistical power prevents reliable extrapolation to live market conditions. Future iterations must increase trade volume to validate the signal efficacy and stabilize the risk-adjusted return profile 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