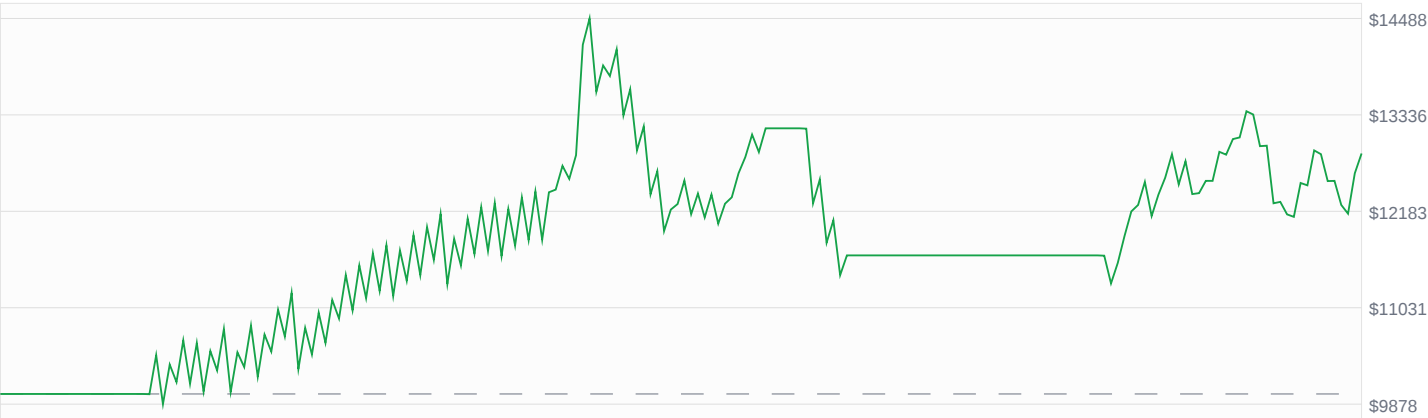




Backtest #29816 · LPG · EVO_GG1RSISNIP_v1360

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 achieved a 28.71% ROI with a 66.7% win rate, yet the Sharpe of 0.89 and 21.86% max drawdown reveal significant volatility risk. A critical weakness is the sample size of only three trades, rendering these results statistically insignificant and prone to survivorship bias. The high drawdown relative to the trade count suggests poor risk-adjusted performance despite the positive returns. Immediate next steps require expanding the backtest window to increase statistical power and validate the edge. Until then, the strategy lacks the robustness needed for institutional deployment.

ADDITIONAL METRICS

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