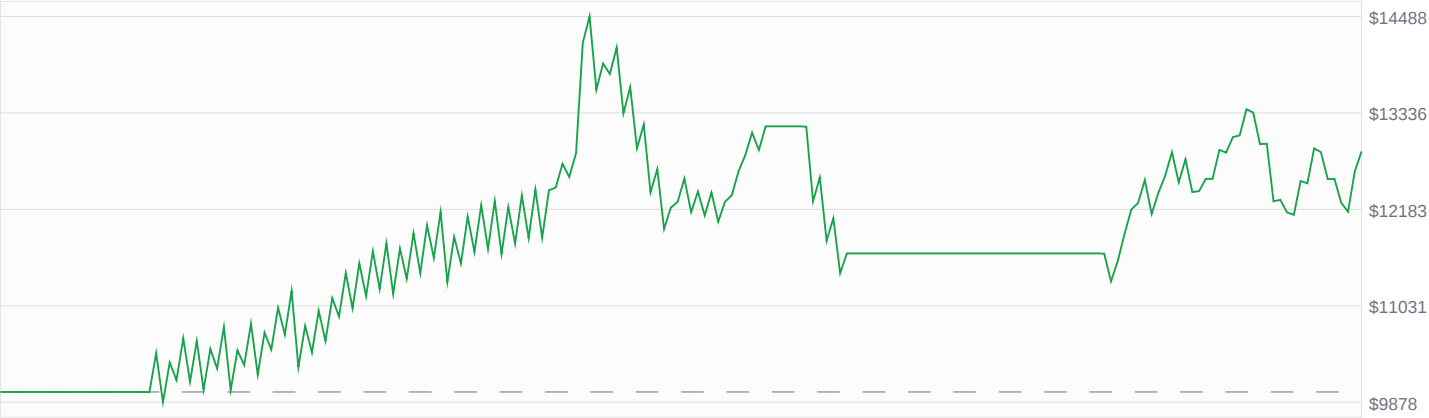




Backtest #29910 · LPG · EVO_GG1RSISNIP_v1419

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

EVO_GG1RSISNIP_v1419 shows a +28.71% ROI with a solid 66.7% win rate, yet the 21.86% max drawdown is unacceptable for institutional capital. The sample size of only three trades renders the Sharpe ratio of 0.89 and overall performance statistically insignificant. Without broader data, we cannot distinguish skill from random variance. We must expand the backtest to a larger sample to validate the strategy's edge before considering deployment.

ADDITIONAL METRICS

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