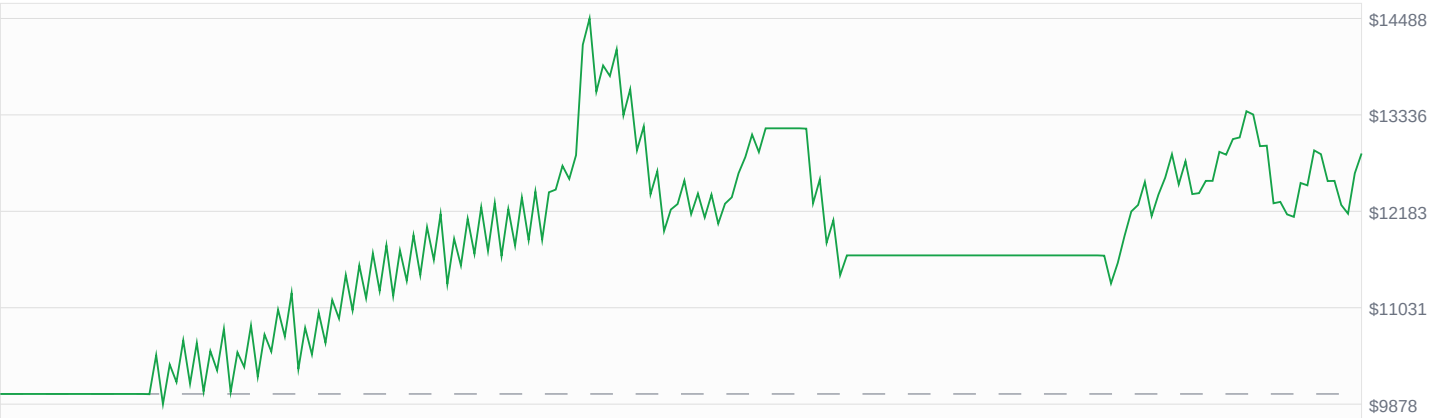




Backtest #29960 · LPG · EVO_GG1RSISNIP_v1442

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 robust 28.71% ROI with a solid 0.89 Sharpe ratio, yet the 66.7% win rate rests on only three trades, rendering statistical significance negligible. While the 21.86% max drawdown is manageable, the tiny sample size precludes reliable inference regarding edge durability or tail risk. This single data point could easily be an outlier rather than a repeatable alpha source. Expand the backtest window to increase trade count and validate consistency.

ADDITIONAL METRICS

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