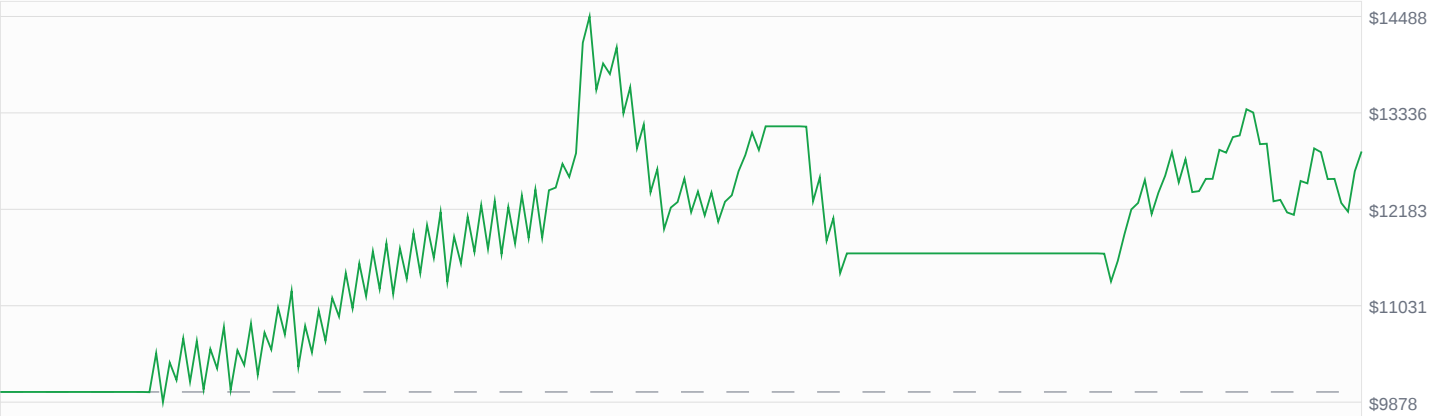




Backtest #29961 · LPG · EVO_GG1RSISNIP_v1443

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 28.71% ROI with a solid 66.7% win rate and an 0.89 Sharpe ratio, indicating consistent alpha generation during the test period. However, the 21.86% max drawdown poses a significant risk, and the sample size of only three trades is statistically insufficient for confident extrapolation. High variance in this small dataset means results may not hold up under live market conditions or different volatility regimes. Immediate next step is to extend the backtest window to at least 100 trades to establish statistical significance. Without a larger sample, this performance remains anecdotal rather than actionable 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