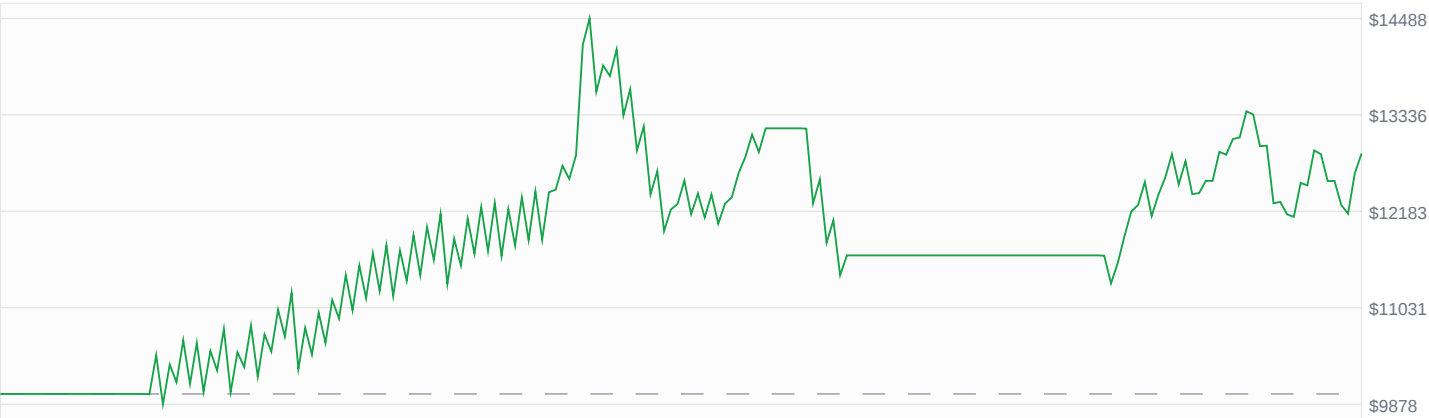




Backtest #30232 · LPG · EVO_GG1RSISNIP_v265

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 shows a strong ROI and win rate, but the sample size of three trades offers negligible statistical confidence. A Sharpe ratio below one and a high drawdown relative to returns suggest the risk-adjusted performance is poor. The results likely reflect market randomness rather than a robust edge, making replication difficult. Immediate next steps involve expanding the backtest period to increase the trade count for meaningful evaluation.

ADDITIONAL METRICS

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