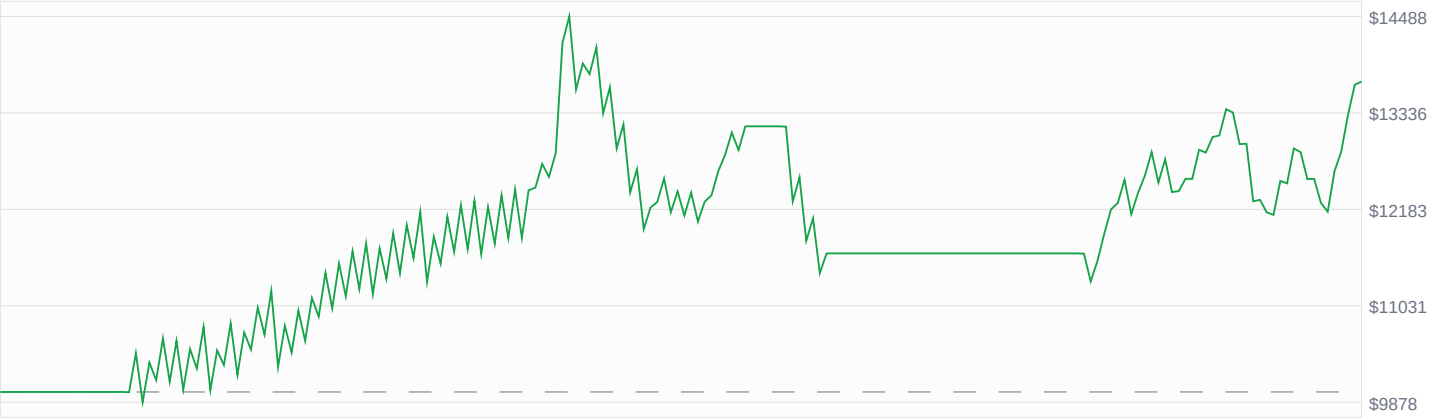




Backtest #32300 · LPG · EVO_GG1RSISNIP_v437

ROI	Sharpe	Win Rate	Max Drawdown
+37.06%	1.05	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +37.06% ROI and 1.05 Sharpe ratio suggest a viable alpha signal, but the 21.86% maximum drawdown highlights significant downside volatility. With only three total trades and a 66.7% win rate, the sample size is statistically insufficient to confirm strategy robustness or rule out luck. The high return on such a small dataset lacks the statistical confidence required for institutional deployment. To validate the EVO_GG1RSISNIP_v437 logic, the immediate next step is to expand the backtest period to include hundreds of trades across multiple market regimes. This will provide the necessary data density to assess true risk-adjusted performance and drawdown resilience before considering live allocation.

ADDITIONAL METRICS

CAGR	37.06%
Sortino Ratio	0.84
Turnover	7.34x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13709.71