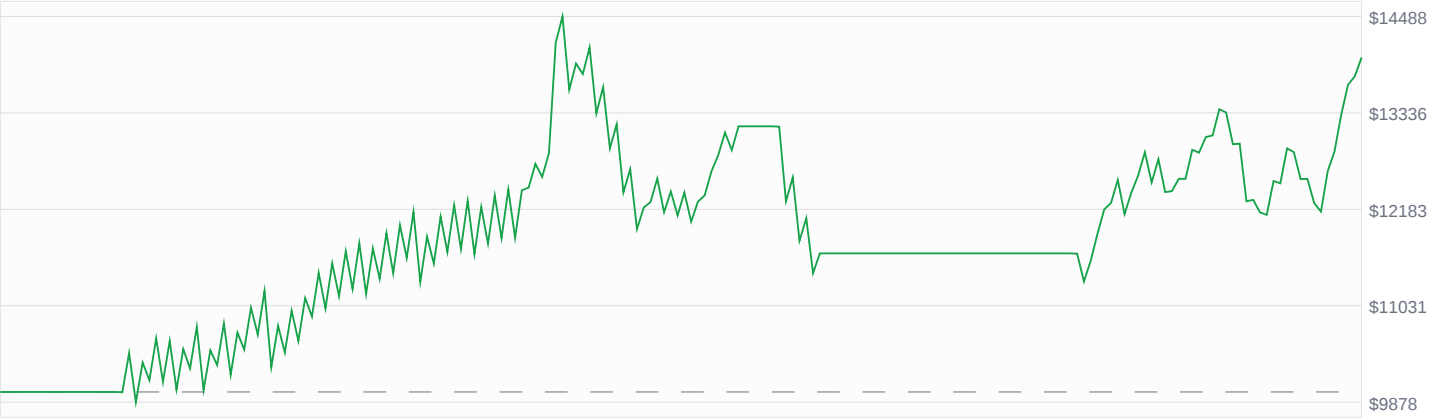




Backtest #32447 · LPG · EVO_GG1RSISNIP_v261

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a strong 39.93% ROI with a 1.10 Sharpe ratio and 66.7% win rate, yet the 21.86% maximum drawdown reveals significant volatility. However, statistical confidence is negligible because only three total trades were executed, making the performance metrics highly susceptible to random variance rather than proven skill. This small sample size fails to provide any reliable indication of the strategy's long-term robustness or risk-adjusted consistency. To establish meaningful validation, the next step is to expand the backtest period to include at least one hundred trades. This larger dataset will allow for a proper assessment of true alpha generation and tail risk.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51