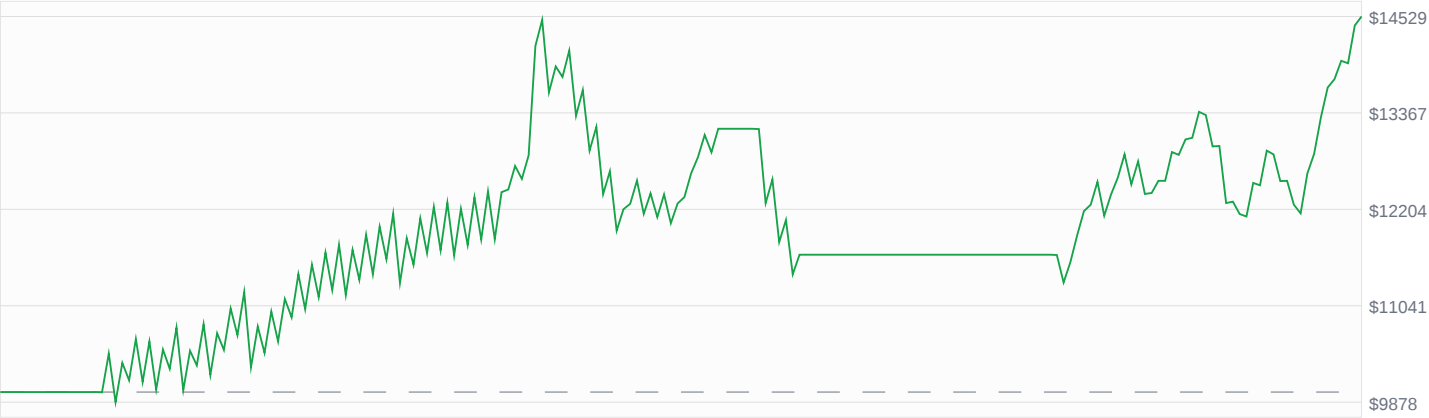




Backtest #36299 · LPG · EVO_GG1RSISNIP_v375

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +45.25% ROI and 1.19 Sharpe ratio suggest strong tactical edge, but the 66.7% win rate rests on only three trades, making statistical confidence negligible. The 21.80% max drawdown is disproportionately high relative to the small sample, indicating fragile risk management during losing sequences. This result is likely noise rather than signal due to insufficient data points for meaningful inference. Expand the backtest to at least fifty trades across multiple market regimes before evaluating strategy viability.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36