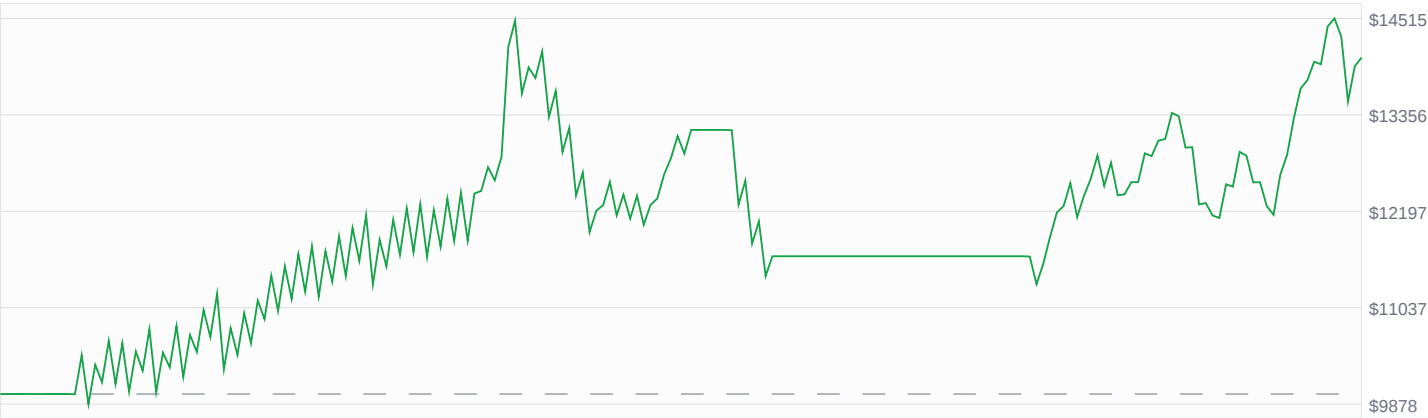




Backtest #45896 · LPG · EVO_GG1RSISNIP_v919

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 40.41% return with a 66.7% win rate, but the Sharpe ratio of 1.10 is statistically meaningless due to only three trades. The 21.82% maximum drawdown reveals significant volatility that the small sample size cannot contextualize. This result lacks the statistical confidence required for institutional deployment. You need to expand the backtest to at least one hundred trades to validate the signal logic.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47