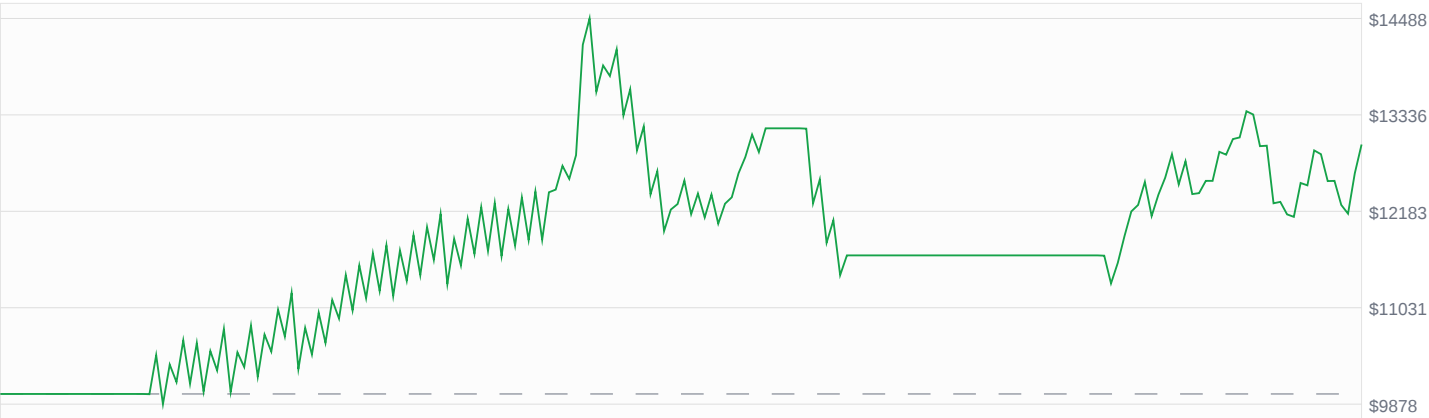




Backtest #28018 · LPG · EVO_GG1RSISNIP_v404

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 29.78% ROI with a 0.91 Sharpe ratio and 66.7% win rate, but the sample size of just three trades renders these metrics statistically insignificant and highly susceptible to variance. A 21.86% maximum drawdown is concerning relative to the low trade count, suggesting potential fragility in risk management during adverse moves rather than robust edge. The current data cannot be trusted for live deployment as it lacks the confidence interval necessary to distinguish luck from skill. Future backtests must expand the dataset to hundreds of trades to validate the signal's consistency and reduce the impact of outlier performance.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76