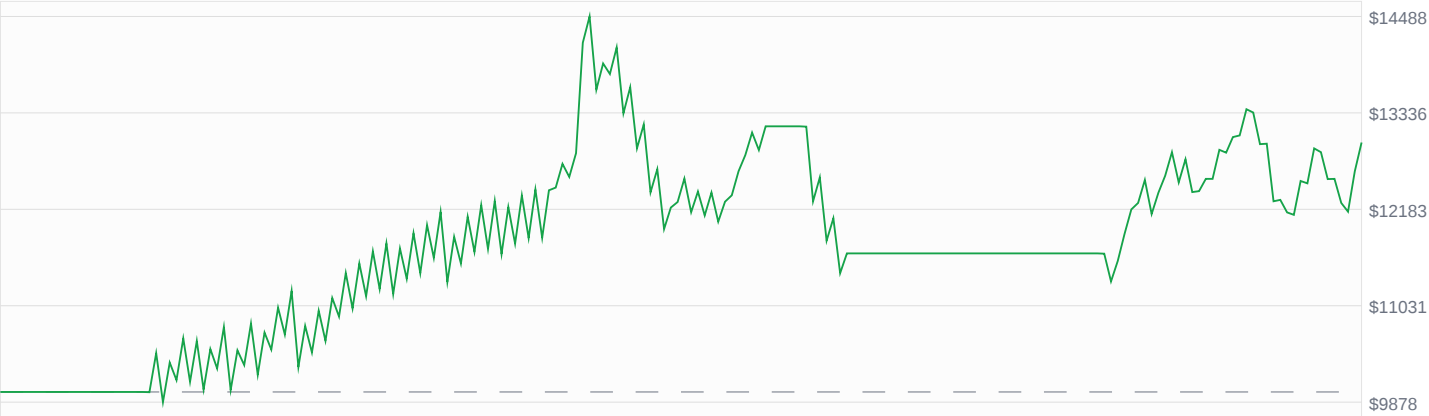




Backtest #28294 · LPG · EVO_GG1RSISNIP_v127

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 +29.78% ROI and 66.7% win rate on LPG appear strong but are statistically meaningless given the tiny sample of three trades. A Sharpe ratio of 0.91 is respectable yet unreliable with such low volume, while the 21.86% max drawdown poses unacceptable risk for institutional capital. You cannot infer edge from three data points; this is noise, not signal. Expand the backtest window to hundreds of trades to validate the strategy's robustness. Only then should you consider real capital allocation.

ADDITIONAL METRICS

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