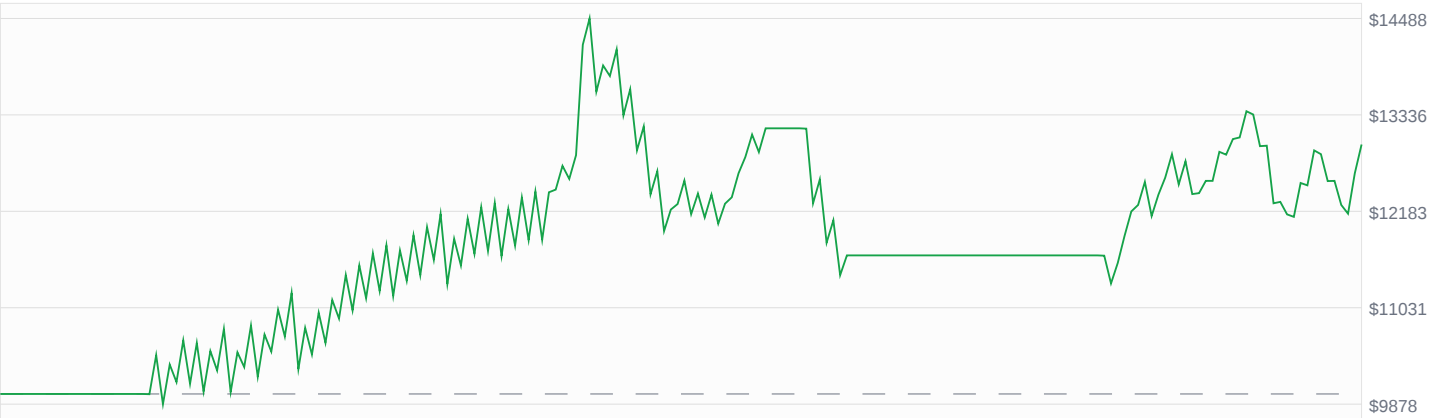




Backtest #28563 · LPG · EVO_GG1RSISNIP_v1000

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's +29.78% ROI and 66.7% win rate appear strong, yet the sample size of only three trades severely limits statistical confidence. A Sharpe ratio of 0.91 and a 21.86% max drawdown indicate moderate risk-adjusted returns, but such a small n-value cannot rule out random luck. The performance is insufficient to prove edge reliability or robustness across different market conditions. To validate the signal, the model requires extensive backtesting over larger datasets to filter out variance. Immediate next steps must focus on expanding the historical test window before any 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