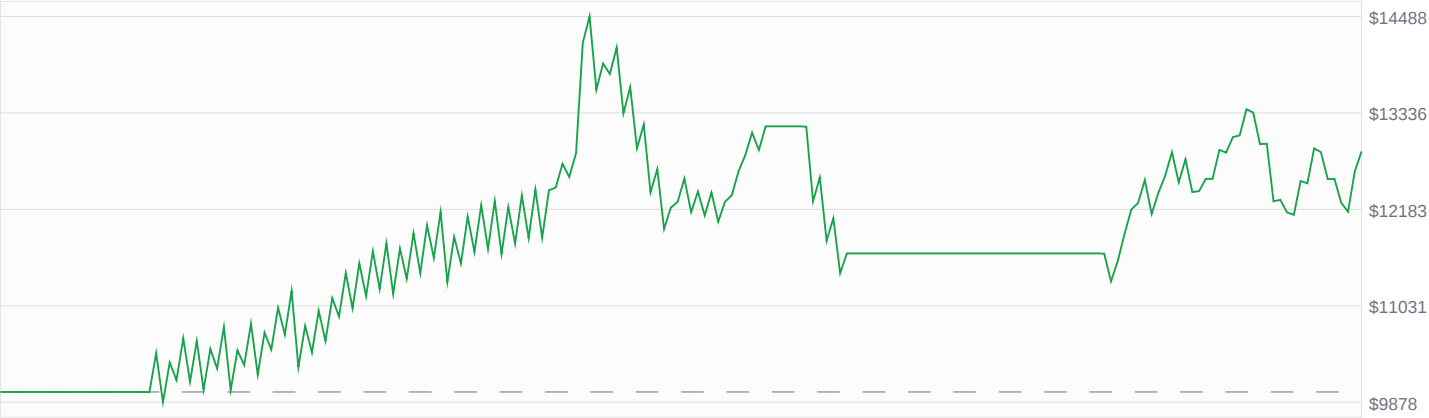




Backtest #29877 · LPG · EVO_GG1RSISNIP_v1392

ROI	Sharpe	Win Rate	Max Drawdown
+28.71%	0.89	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 28.71% ROI and 66.7% win rate suggest strong directional timing, yet the Sharpe of 0.89 and 21.86% drawdown reveal significant volatility relative to returns. However, the sample size of three trades is statistically insignificant, rendering the results highly susceptible to random chance rather than robust alpha. Relying on this single sample for live deployment is reckless given the lack of diversity in market regimes captured. To validate the EVO_GG1RSISNIP_v1392 logic, run a comprehensive backtest across multiple years and market conditions. This expansion is essential to distinguish genuine edge from statistical noise before any capital allocation.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55