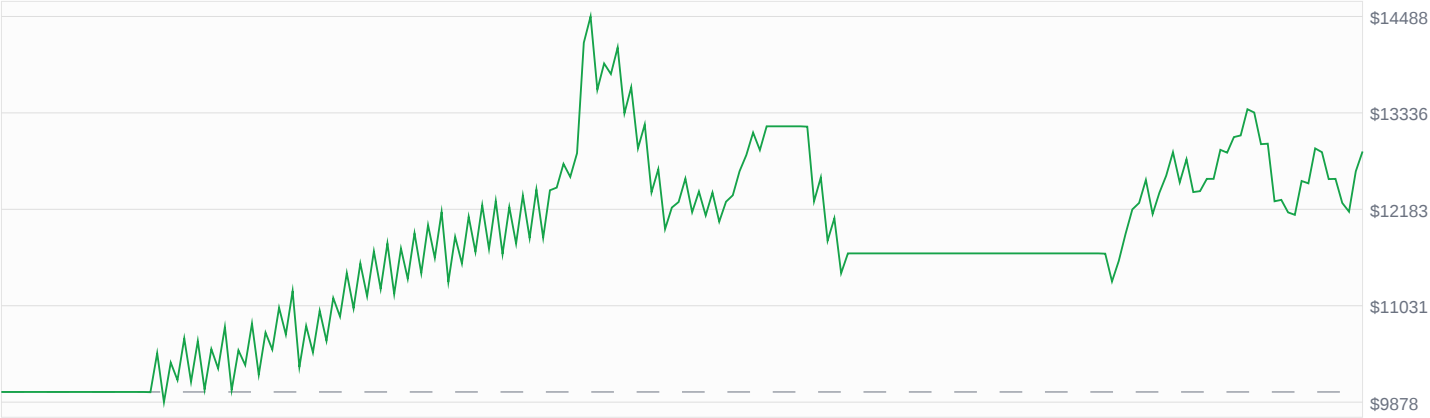




Backtest #30015 · LPG · EVO_GG1RSISNIP_v1460

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 66.7% win rate is misleading given only three trades, rendering the Sharpe ratio of 0.89 statistically insignificant. While the 28.71% ROI looks attractive, the 21.86% drawdown exposes capital to excessive risk for such a tiny sample. You cannot trust this edge yet; the strategy hasn't survived a meaningful market regime shift. Run the backtest over a broader timeframe to increase the trade count before considering deployment.

ADDITIONAL METRICS

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