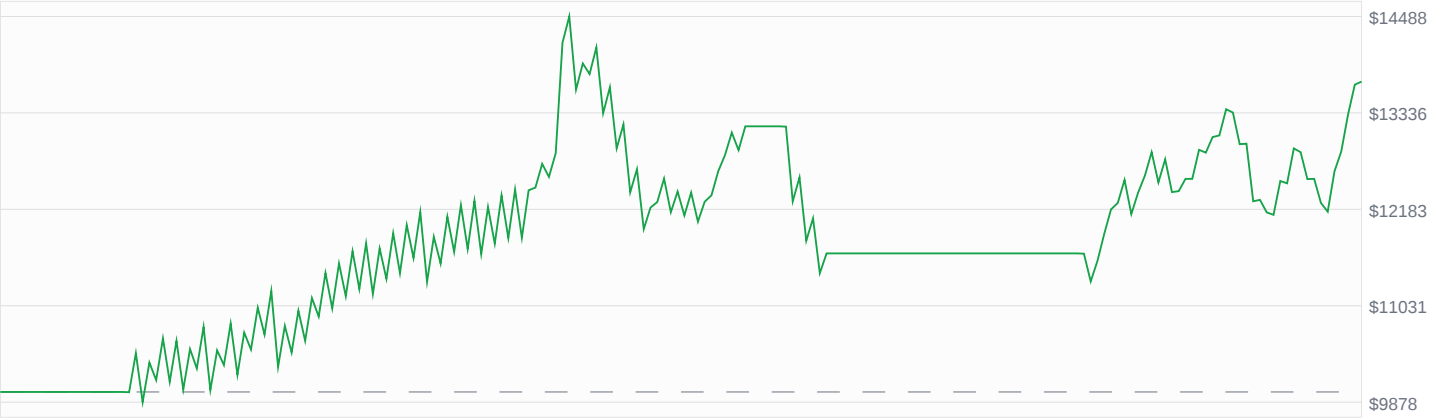




Backtest #32225 · LPG · EVO_GG1RSISNIP_v371

ROI	Sharpe	Win Rate	Max Drawdown
+37.06%	1.05	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 37.06% return with a 1.05 Sharpe ratio, but the 66.7% win rate is statistically meaningless given only three total trades. This tiny sample size provides zero confidence in the model's edge or risk profile. The 21.86% maximum drawdown is also concerning relative to the returns. The primary failure is insufficient data to validate any alpha. The concrete next step is to extend the backtest period to include at least one hundred trades.

ADDITIONAL METRICS

CAGR	37.06%
Sortino Ratio	0.84
Turnover	7.34x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13709.71