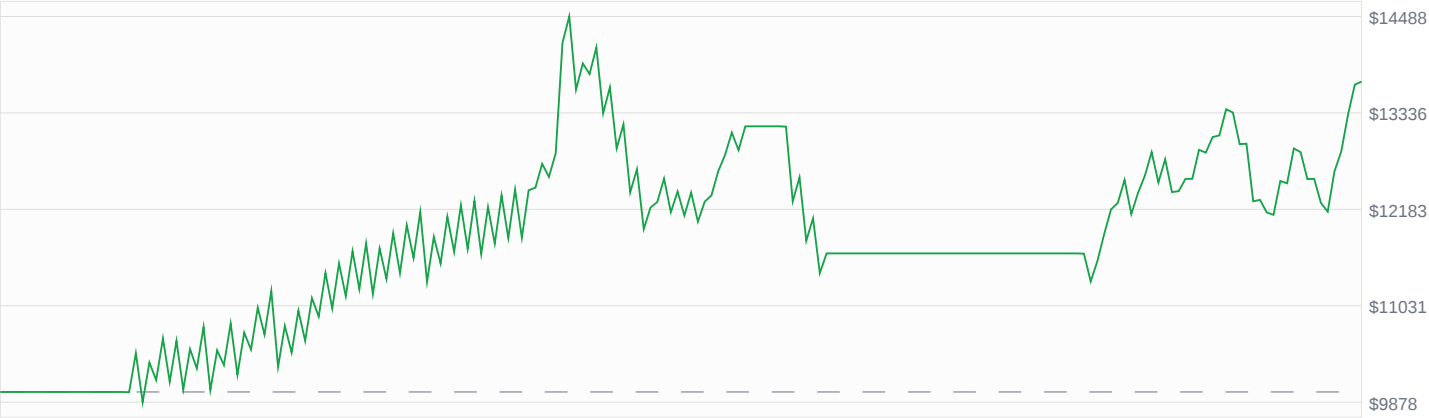




Backtest #32274 · LPG · EVO_GG1RSISNIP_v296

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 delivered a 37.06% ROI with a 1.05 Sharpe ratio and 66.7% win rate, but the 21.86% max drawdown signals significant volatility. The primary weakness is the extremely small sample of only three trades, which provides negligible statistical confidence and makes the results highly susceptible to random variance rather than true edge. While the positive return and acceptable Sharpe ratio are encouraging, the limited data prevents any reliable assessment of the strategy's robustness or risk profile. A concrete next step is to expand the backtest window to include at least fifty to one hundred trades to establish statistical significance. This will allow for a meaningful evaluation of whether the observed performance persists across different

ADDITIONAL METRICS

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