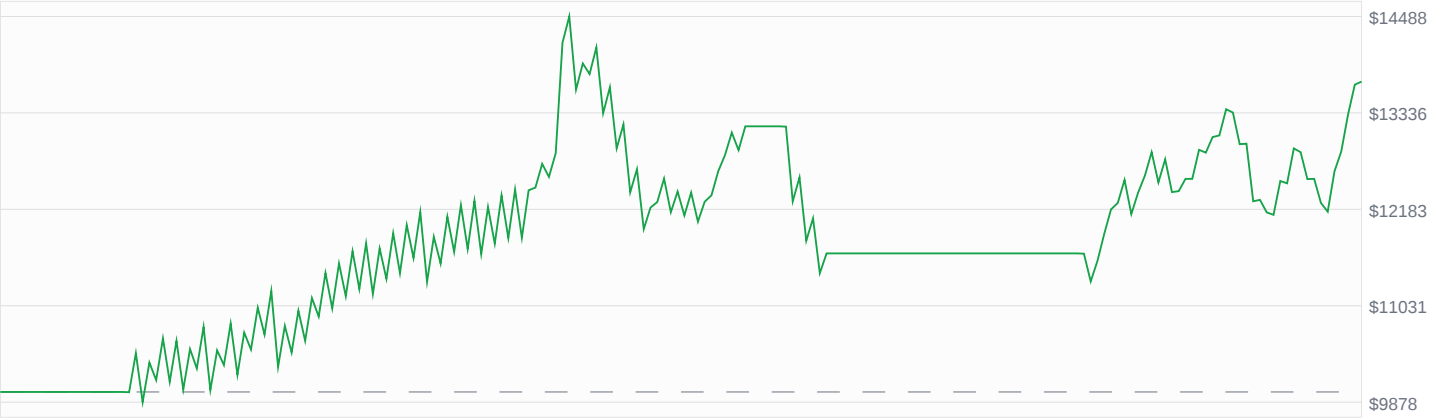




Backtest #32312 · LPG · EVO_GG1RSISNIP_v66

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 +37.06% ROI and 66.7% win rate look impressive in isolation, but they rest on a sample of only three trades, which renders the 1.05 Sharpe ratio statistically meaningless for confidence purposes. The 21.86% max drawdown relative to the gains suggests the strategy captured a single high-conviction move rather than demonstrating consistent edge. Without a larger trade sample, we cannot distinguish skill from luck or assess tail risk. The immediate next step is to extend the backtest window to at least fifty trades to establish statistical significance before any capital allocation.

ADDITIONAL METRICS

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