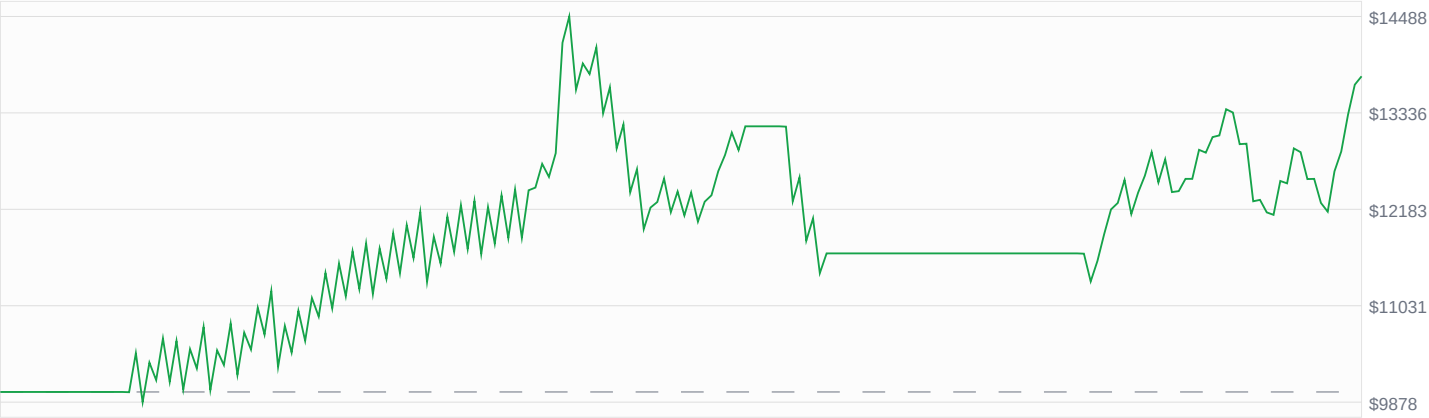




Backtest #32332 · LPG · EVO_GG1RSISNIP_v109

ROI	Sharpe	Win Rate	Max Drawdown
+37.69%	1.06	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a +37.69% ROI and 1.06 Sharpe ratio, but the 21.86% max drawdown signals high volatility. The 66.7% win rate is statistically meaningless with only three total trades, providing near-zero confidence in the model's edge. This small sample size prevents any reliable generalization of the performance metrics. The primary failure is the lack of statistical significance, making the results potentially random noise. The concrete next step is to backtest over a larger historical dataset to establish statistical validity.

ADDITIONAL METRICS

CAGR	37.69%
Sortino Ratio	0.85
Turnover	7.34x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13773.20