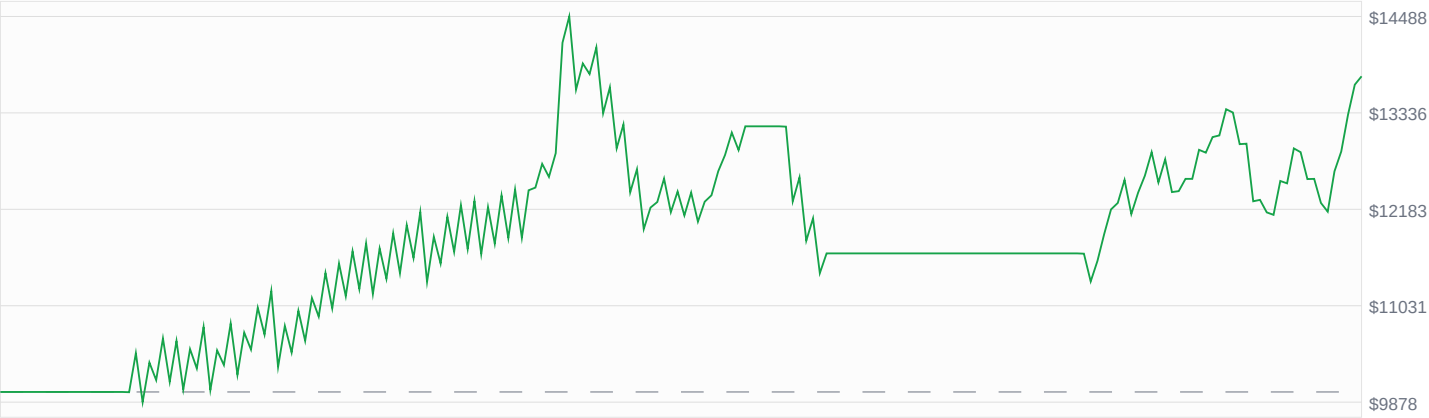




Backtest #32361 · LPG · EVO_GG1RSISNIP_v127

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 generated a strong 37.69% return with a 66.7% win rate, yet the Sharpe ratio of 1.06 is statistically meaningless given the tiny sample of three trades. The 21.86% maximum drawdown highlights significant volatility that dwarfs the average gain per position, indicating high risk per trade. With such a small N, this performance is likely noise rather than a robust signal, so the results lack any real statistical confidence. The immediate next step is to extend the backtest window to at least 100 trades to establish whether this edge is reproducible or just luck. This analysis is for educational purposes only and not financial advice.

ADDITIONAL METRICS

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