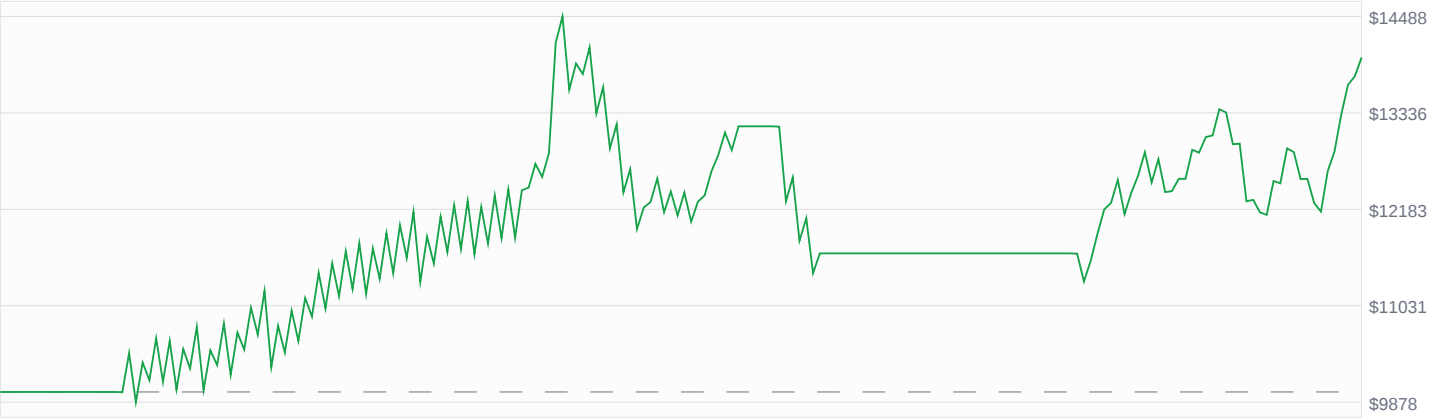




Backtest #32415 · LPG · EVO_GG1RSISNIP_v447

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 39.93% ROI and 66.7% win rate are optically impressive, yet the 21.86% max drawdown exposes severe risk per trade. With only three total trades, the 1.10 Sharpe ratio lacks statistical significance, making it impossible to distinguish genuine alpha from random variance. The strategy effectively worked by catching a few favorable moves, but it failed to demonstrate consistent edge or robust risk management across a meaningful sample. We need to extend the backtest window to at least fifty trades to establish a reliable confidence interval before considering any deployment.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51