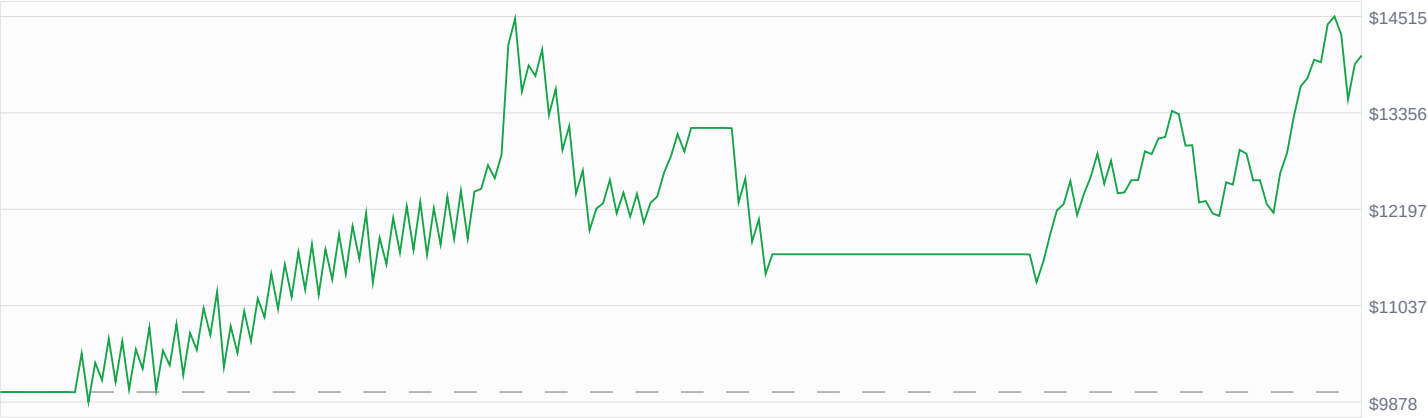




Backtest #38227 · LPG · EVO_GG1RSISNIP_v190

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +40.41% ROI and 66.7% win rate suggest strong directional accuracy, but the sample size of only three trades renders the 1.10 Sharpe ratio statistically insignificant. This tiny sample offers zero confidence in long-term consistency, leaving the 21.82% max drawdown as an unverified risk metric. The primary failure is insufficient data to validate the EVO_GG1RSISNIP_v190 edge against market noise. A concrete next step is to extend the backtesting window to at least one hundred trades to establish meaningful statistical significance. This expansion will reveal whether the observed performance is a durable alpha or a statistical anomaly.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47