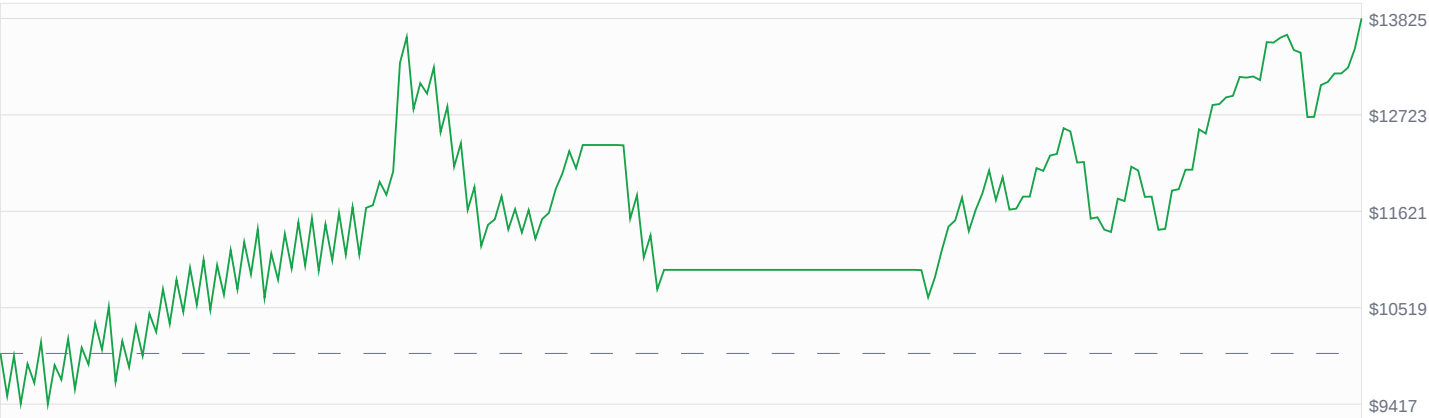




Backtest #56845 · LPG · EVO_GG1RSISNIP_v411

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +38.21% ROI and 1.07 Sharpe ratio appear attractive but are statistically meaningless with only three trades, making the 66.7% win rate a small-sample anomaly rather than an edge. The 21.52% max drawdown is excessively high relative to the gains, indicating fragile risk management that would likely fail in live volatility. This sample size provides zero statistical confidence in the strategy's sustainability or predictive power. You must expand the backtest to at least two hundred trades across different market regimes before considering any capital allocation.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03