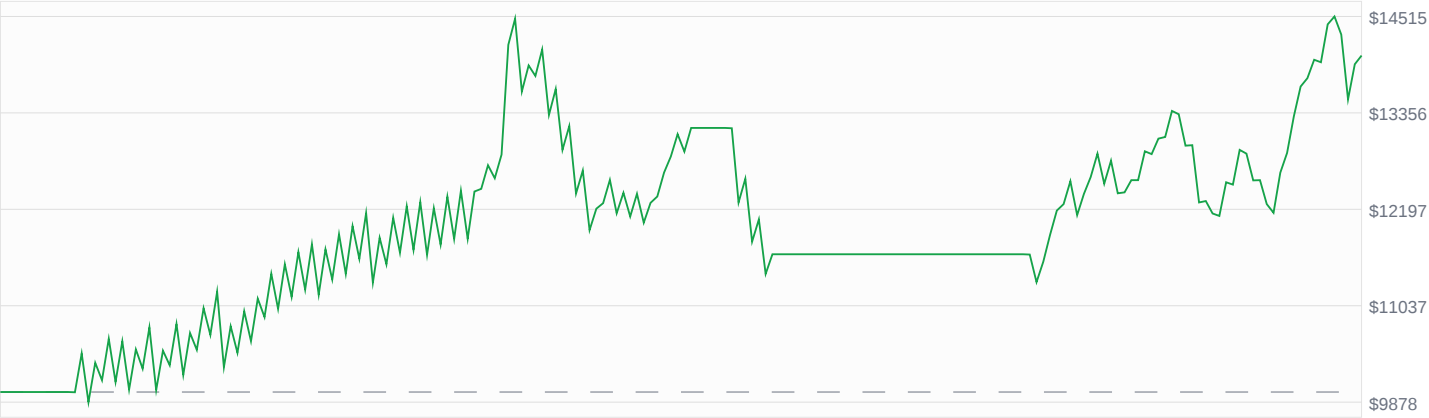




Backtest #41403 · LPG · EVO_GG1RSISNIP_v1571

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% return looks attractive, but the sample size of only three trades makes the 1.10 Sharpe ratio statistically meaningless. A 21.82% max drawdown is excessive relative to the gains, indicating poor risk management or high volatility exposure. With a 66.7% win rate based on just two wins, we cannot distinguish skill from luck. The final capital of \$14,045.47 provides no confidence in strategy robustness. The next step is to run a backtest over at least two hundred trades to establish statistical significance before deploying real capital.

ADDITIONAL METRICS

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