



Backtest #28651 · LPG · EVO_GG1RSISNIP_v1065

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy achieved a twenty-nine percent return with strong win rates, but the three-trade sample size renders statistical confidence negligible. A twenty-one percent drawdown contradicts the high win rate, exposing the portfolio to significant tail risk without sufficient data. Sharpe ratios above one are misleading here due to the extreme lack of observations. Immediate next steps require expanding the backtest window to capture diverse market regimes.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76