



Backtest #37952 · LPG · EVO_GG1RSISNIP_v347

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 backtest shows a 40.41% gain with a 66.7% win rate, yet the sample of only three trades renders the 1.10 Sharpe ratio statistically insignificant. A 21.82% drawdown relative to such a small trade count suggests excessive volatility rather than managed risk. The strategy failed to capture intermediate trends, relying on a single large winner to drive returns. We must increase the dataset through extended lookbacks before trusting these performance metrics.

ADDITIONAL METRICS

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