



Backtest #38391 · LPG · EVO_GG1RSISNIP_v898

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 strategy generated a 40.41% ROI with a 66.7% win rate, yet the statistical validity is negligible given only three trades executed. A Sharpe ratio of 1.10 appears promising but is highly unreliable without a larger sample size to smooth out outlier variance. The 21.82% maximum drawdown suggests significant risk exposure that a small trade count cannot adequately measure. I recommend expanding the backtest window or adjusting entry filters to increase trade frequency before deploying live capital.

ADDITIONAL METRICS

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