



Backtest #39092 · LPG · EVO_GG1RSISNIP_v1007

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 shows a 40.41% ROI with a 1.10 Sharpe ratio, driven by a 66.7% win rate across only three trades. A 21.82% maximum drawdown suggests high volatility exposure that warrants caution given the limited sample size. Statistical confidence remains low due to the small number of trades, making current performance metrics potentially unstable. We must expand the backtest period or adjust parameters to validate robustness before deployment.

ADDITIONAL METRICS

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