



Backtest #41245 · LPG · EVO_GG1RSISNIP_v1565

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 strong +40.41% ROI and a 1.10 Sharpe ratio, but the 21.82% max drawdown is disproportionately high for a portfolio. The 66.7% win rate appears statistically insignificant due to the extremely small sample of only three total trades. Consequently, the current results lack the statistical confidence required for institutional deployment and likely reflect overfitting or luck. The immediate next step is to extend the backtesting period to include at least fifty trades to validate the strategy's robustness.

ADDITIONAL METRICS

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