



Backtest #41364 · LPG · EVO_GG1RSISNIP_v1568

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% return with a 66.7% win rate, indicating strong per-trade profitability. However, the maximum drawdown of 21.82% is high relative to the gain, suggesting significant volatility exposure. With only three total trades, the 1.10 Sharpe ratio lacks statistical significance and cannot confirm robust performance. This small sample size makes the results highly susceptible to luck rather than skill. The immediate next step is to extend the backtest period to at least fifty trades to establish statistical confidence.

ADDITIONAL METRICS

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