



Backtest #45763 · LPG · EVO_GG1RSISNIP_v126

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% return with a 1.10 Sharpe ratio, but the 21.82% drawdown is excessive for the capital deployed. However, statistical confidence is negligible with only three trades, making the 66.7% win rate purely anecdotal. This small sample size prevents any reliable estimation of tail risk or true edge consistency. The immediate next step is to expand the backtest window to at least one hundred trades to validate the signal.

ADDITIONAL METRICS

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