



Backtest #41045 · LPG · EVO_GG1RSISNIP_v1553

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 with a 66.7% win rate, but the sample size of only three trades renders the 1.10 Sharpe ratio statistically insignificant. The 21.82% maximum drawdown is disproportionately high relative to the gains, indicating poor risk management or high volatility exposure during the backtest period. This small sample prevents any reliable inference about the strategy's long-term alpha or stability. The immediate next step is to extend the backtest window to include at least fifty trades to establish statistical confidence in the performance metrics.

ADDITIONAL METRICS

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