



Backtest #41219 · LPG · EVO_GG1RSISNIP_v1563

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 +40.41% ROI and 1.10 Sharpe ratio suggest strong initial momentum, but the 21.82% max drawdown reveals significant volatility risk. However, the statistical confidence is negligible because only three trades were executed, making the 66.7% win rate an unreliable indicator of long-term performance. This tiny sample size cannot validate the strategy against market regimes or structural shifts. Consequently, the results are effectively anecdotal rather than empirical. The immediate next step is to extend the backtest to at least one hundred trades to establish a statistically meaningful baseline.

ADDITIONAL METRICS

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