



Backtest #51454 · LPG · EVO_GG1RSISNIP_v277

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 36.29% return with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. A maximum drawdown of 21.82% indicates substantial volatility risk that the current sample size fails to mitigate. The positive Sharpe ratio of 1.04 suggests efficient returns per unit of risk, but the extreme lack of trade frequency prevents any reliable assessment of consistency. We must expand the backtest window or reduce the entry threshold to generate sufficient data points for a robust confidence interval. This approach is essential before deploying live capital or optimizing parameters further.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73