



Backtest #46329 · LPG · EVO_GG1RSISNIP_v417

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 indicates significant volatility risk. With only three total trades, the 66.7% win rate lacks statistical significance, making current performance highly susceptible to random variance. The sample size is too small to confirm strategy robustness or ensure long-term viability. Run a minimum of 50 to 100 additional trades across varied market regimes to establish statistical confidence before deploying capital.

ADDITIONAL METRICS

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