



Backtest #50181 · LPG · EVO_GG1RSISNIP_v1419

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +42.10% ROI and 1.14 Sharpe ratio suggest strong initial performance, yet the 21.82% max drawdown indicates significant volatility. With only three total trades, the 66.7% win rate lacks statistical significance to confirm strategy robustness. This small sample size renders current metrics unreliable for predicting future risk-adjusted returns. You should expand the backtest period to at least fifty trades before evaluating the strategy further. Do not allocate capital based on this limited dataset.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40