



Backtest #52880 · LPG · EVO_GG1RSISNIP_v1377

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 41.35% return with a 66.7% win rate, yet the statistical confidence is critically low due to only three executed trades. A maximum drawdown of 21.82% indicates significant volatility exposure that the small sample size fails to quantify reliably. The high Sharpe ratio of 1.13 is likely an artifact of overfitting given the extreme lack of trade diversity. We must expand the sample size through extended backtesting or walk-forward analysis before deploying live capital.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63