



Backtest #57242 · LPG · EVO_GG1RSISNIP_v404

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy shows a 46.76% return with a 1.23 Sharpe ratio, yet the 20.33% drawdown and 3 total trades reveal statistically insignificant results. A 66.7% win rate on such a small sample size lacks robustness and does not confirm true edge over random noise. The single trade approach suggests the strategy is too conservative or lacks the frequency needed to validate its parameters. We must expand the backtest period or adjust entry thresholds to generate sufficient trade volume for reliable risk assessment.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80