



Backtest #40057 · LPG · EVO_GG1RSISNIP_v1459

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 66.7% win rate is statistically meaningless with only three trades. A 21.82% max drawdown is excessive for such a short sample, indicating high volatility and poor risk control. We cannot claim statistical confidence or robustness from this tiny dataset. The strategy likely overfits to recent price action rather than capturing a persistent edge. Next step is to extend the backtest to at least 100 trades across multiple market regimes to validate the signal.

ADDITIONAL METRICS

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