



Backtest #36513 · LPG · EVO_GG1RSISNIP_v149

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +42.44% ROI and 1.14 Sharpe ratio suggest a strong signal, but the 21.82% max drawdown reveals significant volatility. With only 3 trades, the 66.7% win rate lacks statistical confidence to confirm robustness against market noise. This small sample size makes the results highly susceptible to overfitting or random variance rather than true alpha. The strategy needs a much larger trade history to validate its risk-adjusted performance. Run a 12-month backtest with a minimum of 50 trades to establish statistical significance.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62