



Backtest #45798 · LPG · EVO_GG1RSISNIP_v448

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 21.82% max drawdown highlights significant volatility. With only three total trades, the 66.7% win rate lacks statistical significance and does not guarantee future performance. The small sample size creates a high risk of overfitting to recent market conditions rather than capturing robust alpha. To improve reliability, run a longer backtest with at least 100 trades to validate the strategy. This extended dataset will provide a clearer picture of true risk-adjusted returns and stability.

ADDITIONAL METRICS

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