



Backtest #48241 · LPG · EVO_GG1RSISNIP_v1007

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 42.10% ROI with a 1.14 Sharpe ratio, yet the sample size of only three trades creates severe statistical uncertainty. A 21.82% drawdown alongside a 66.7% win rate suggests high volatility and a lack of robustness in risk-adjusted metrics. We cannot validate the edge without significantly more trade data to confirm the signal's reliability across different market regimes. The immediate next step is to run a walk-forward analysis to test strategy stability and reduce overfitting risks before any live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40