



Backtest #49738 · LPG · EVO_GG1RSISNIP_v969

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 +42.10% return and 66.7% win rate look attractive on the surface, but the 21.82% max drawdown reveals significant volatility that threatens capital preservation. With only three trades, the 1.14 Sharpe ratio is statistically meaningless due to an extremely small sample size, making it impossible to distinguish genuine alpha from random noise or luck. The strategy likely relies on a few large winners to drive the overall performance, which is unsustainable without robust risk controls. To validate this approach, expand the backtest period to include at least fifty trades across varying market regimes to establish statistical confidence.

ADDITIONAL METRICS

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