



Backtest #3455 · LPG · EVO_GG1RSISNIP_v1343

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 24.95% ROI is compelling but built on only 3 trades, making the 66.7% win rate statistically fragile and likely noise. A 28.96% max drawdown is excessive relative to the Sharpe of 0.94, suggesting the strategy survived a regime that may not repeat. The sample size is too small to trust the edge; one more losing trade would collapse the metrics. Next step: run a walk-forward analysis with expanded data to verify robustness before deploying capital.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91