



Backtest #39975 · LPG · EVO_GG1RSISNIP_v1408

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% return and 1.10 Sharpe ratio look attractive, but the 21.82% drawdown signals high volatility. With only three trades, the 66.7% win rate lacks statistical significance, making the results likely noise rather than skill. You cannot trust this performance as a reliable alpha generator. Run a 12-month backtest with at least fifty trades to validate the strategy.

ADDITIONAL METRICS

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