



Backtest #40012 · LPG · EVO\_GG1RSISNIP\_v1435

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 look strong, but with only three total trades, statistical confidence is negligible. A 66.7% win rate is meaningless in such a tiny sample, and the 21.82% max drawdown suggests the strategy lacks robust risk controls for institutional capital. The apparent edge is likely noise rather than a repeatable alpha source. Run a minimum of 200 trades across different market regimes to validate the signal before considering further deployment.

ADDITIONAL METRICS

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