



Backtest #41336 · LPG · EVO_GG1RSISNIP_v1567

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 backtest shows a 40.41% return with a 1.10 Sharpe ratio, yet the 66.7% win rate is statistically insignificant due to only 3 trades. A 21.82% maximum drawdown on such a small sample size is not a reliable risk indicator but a warning of potential volatility. The strategy lacks sufficient data points to validate its robustness or confirm that the edge is not a random anomaly. Before deploying capital, you must run an expanded backtest over a longer timeframe to gather hundreds of trades.

ADDITIONAL METRICS

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