



Backtest #46315 · LPG · EVO_GG1RSISNIP_v1492

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 on paper, but the 21.82% max drawdown reveals significant volatility relative to the gains. With only three total trades, the 66.7% win rate lacks statistical confidence to distinguish skill from luck. This tiny sample size makes the performance metrics highly unstable and prone to overfitting. The strategy needs a much larger historical sample to validate its edge and risk profile. Run a backtest across at least two years of data to establish statistical significance before considering live deployment.

ADDITIONAL METRICS

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