



Backtest #40009 · LPG · EVO_GG1RSISNIP_v1432

ROI

+40.41%

Sharpe

1.10

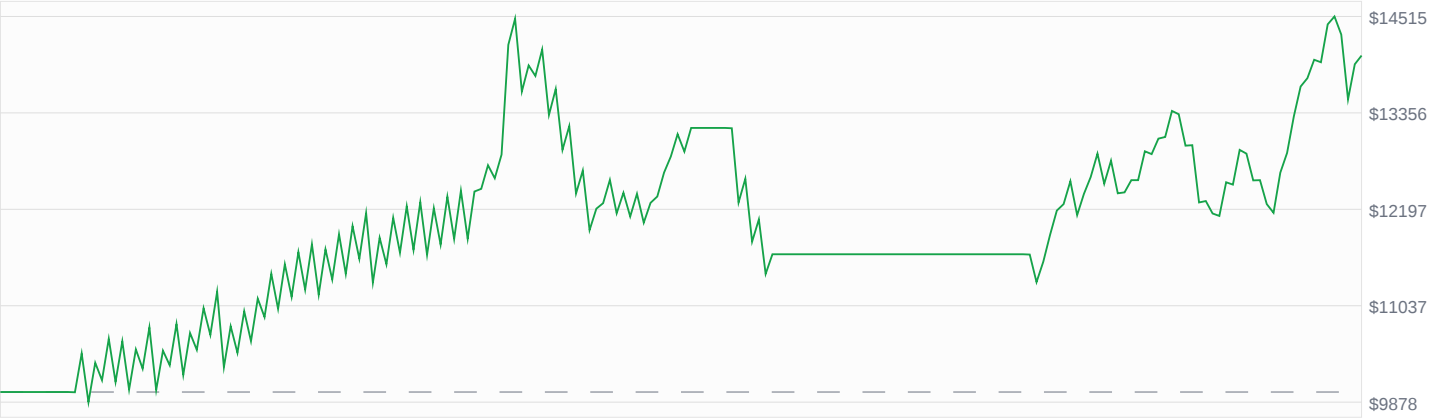
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +40.41% ROI and 66.7% win rate suggest strong directional accuracy, but three total trades provide virtually zero statistical confidence in the strategy's edge. A Sharpe ratio of 1.10 is respectable, yet the 21.82% max drawdown indicates significant volatility exposure relative to the gains. With such a small sample, the results are likely driven by luck rather than consistent alpha, making the risk-adjusted return profile unreliable. To validate this approach, you must expand the backtest period to include at least fifty trades before considering any 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