



Backtest #41466 · LPG · EVO_GG1RSISNIP_v1577

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 66.7% win rate suggest a promising signal, but the Sharpe ratio of 1.10 is moderate and the 21.82% drawdown is high for the returns generated. Statistical confidence is effectively zero with only three total trades, as this sample size is far too small to distinguish genuine alpha from random variance or a single lucky outlier. The strategy likely relies on a few high-impact wins rather than consistent edge, which is unsustainable in live markets. A concrete next step is to extend the backtest to at least two hundred trades across varying market regimes to establish statistical significance and validate robustness.

ADDITIONAL METRICS

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