



Backtest #52355 · LPG · EVO_GG1RSISNIP_v1634

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 41.35% ROI and 1.13 Sharpe ratio appear strong on paper, but the 21.82% max drawdown reveals fragile risk control. With only three trades, the 66.7% win rate lacks statistical significance to confirm edge or predict future performance. This sample size is too small to distinguish skill from luck, making the current results unreliable. We must expand the testing window to hundreds of trades to validate robustness before considering live deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63