



Backtest #38782 · LPG · EVO\_GG1RSISNIP\_v1483

|         |        |          |              |
|---------|--------|----------|--------------|
| 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

A 40% return looks strong, but three trades provide zero statistical confidence. The 1.10 Sharpe ratio is meaningless with such a tiny sample size. A 22% drawdown suggests poor risk controls or bad entry timing. The strategy needs at least 100 trades before any real evaluation.

ADDITIONAL METRICS

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