



Backtest #46258 · LPG · EVO_GG1RSISNIP_v244

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 strategy generated a 40.41 percent return with a 66.7 percent win rate, yet the sample size of three trades renders the 1.10 Sharpe ratio statistically insignificant. This small sample size means the results likely reflect luck rather than robust alpha, especially given the 21.82 percent maximum drawdown. The high volatility relative to the small number of executions suggests the model has not yet proven its risk management capabilities under stress. To validate these results, extend the backtesting period to at least fifty trades to establish a reliable confidence interval for the risk-adjusted returns.

ADDITIONAL METRICS

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