



Backtest #46302 · LPG · EVO_GG1RSISNIP_v411

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 1.10 Sharpe ratio suggest strong initial momentum, but the 21.82% drawdown reveals significant volatility risk. With only three total trades, the 66.7% win rate lacks statistical significance to confirm true edge. This small sample size prevents reliable estimation of tail risks or strategy robustness across different market regimes. The primary weakness is the insufficient data to distinguish luck from skill in the current backtest window. The next step is to extend the simulation period to include at least fifty trades for meaningful confidence.

ADDITIONAL METRICS

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