



Backtest #28334 · LPG · EVO_GG1RSISNIP_v312

ROI

+29.78%

Sharpe

0.91

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a +29.78% ROI with a respectable 66.7% win rate, though a 21.86% drawdown and Sharpe of 0.91 indicate significant volatility. However, the statistical confidence is critically undermined by only three total trades, rendering the results prone to outlier bias rather than robust edge. This tiny sample size fails to prove the strategy's reliability across varying market conditions or regime shifts. Immediate next steps require stress-testing the logic against extended historical data to validate the signal consistency. Until the trade count expands significantly, treat this as a hypothesis, not a proven alpha source.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76