



Backtest #28678 · LPG · EVO_GG1RSISNIP_v1087

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy achieved a twenty-nine percent return with a respectable win rate, yet the sample size of three trades renders statistical conclusions unreliable. The drawdown exceeds the Sharpe ratio justification, indicating high volatility risk for the capital deployed. While the final capital grew, the limited trade count prevents validation of edge robustness across varying market conditions. Immediate next steps must involve expanding the backtest period to increase the number of trades for meaningful confidence. Until then, the results remain anecdotal rather than actionable for institutional allocation.

ADDITIONAL METRICS

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