



Backtest #28711 · LPG · EVO_GG1RSISNIP_v1099

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 yielded a strong ROI of +29.78% and a respectable win rate of 66.7%, yet the sample size of only three trades renders these statistics statistically insignificant. A Sharpe ratio of 0.91 suggests decent risk-adjusted returns, but a max drawdown of 21.86% indicates substantial volatility that warrants caution. Given the limited data points, the results lack robust confidence and may not predict future performance accurately. To validate the alpha, I recommend running a comprehensive backtest over a longer historical period to increase the trade count and stabilize the metrics.

ADDITIONAL METRICS

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