



Backtest #28817 · LPG · EVO_GG1RSISNIP_v1143

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 delivered a 29.78% ROI with a 66.7% win rate, but the sample size of only three trades severely limits statistical confidence. A 21.86% max drawdown is substantial relative to the capital growth, raising concerns about tail risk and path dependency. The Sharpe ratio of 0.91 suggests decent risk-adjusted returns, yet the small N makes this metric unstable and potentially misleading. Future analysis must prioritize extending the backtest period to increase the trade count for robust evaluation. Without more data, the current edge cannot be reliably distinguished from random variance.

ADDITIONAL METRICS

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