



Backtest #29256 · LPG · EVO_GG1RSISNIP_v1235

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 shows strong directional accuracy with a 66.7% win rate but suffers critically from insufficient sample size, as only three trades were executed. While the ROI of 29.78% appears attractive, the low Sharpe ratio of 0.91 and substantial 21.86% max drawdown suggest significant risk-adjusted volatility. The statistical confidence is negligible due to the tiny trade count, making the results prone to random variance rather than robust edge. Immediate next step is running a significantly extended backtest to accumulate sufficient data for reliable performance evaluation.

ADDITIONAL METRICS

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