



Backtest #29381 · LPG · EVO_GG1RSISNIP_v137

ROI

+29.78%

Sharpe

0.91

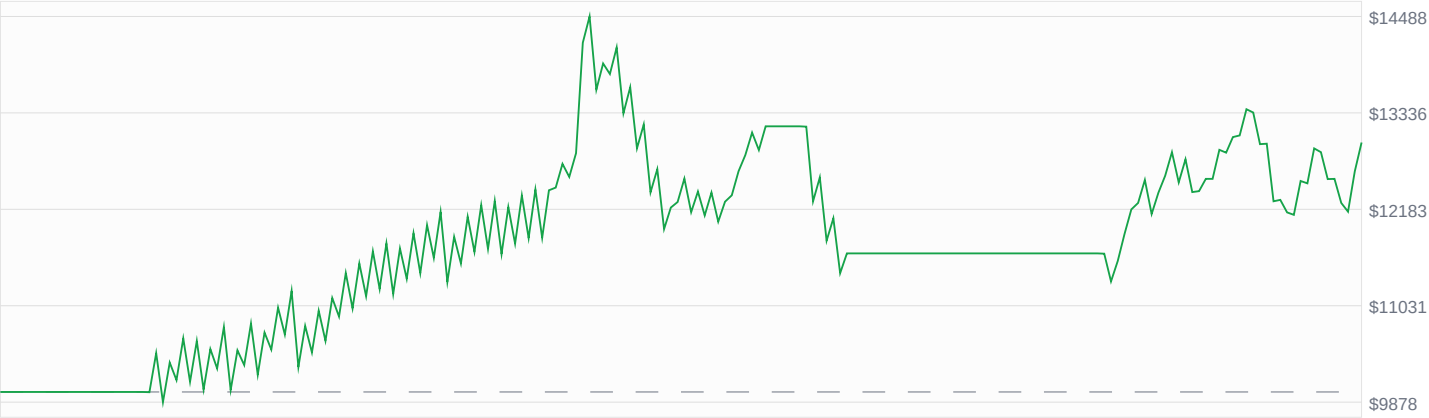
Win Rate

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 66.7% win rate, but the sample size of only three trades renders these results statistically insignificant and unreliable for institutional deployment. A Sharpe ratio of 0.91 is acceptable, yet the 21.86% max drawdown poses unacceptable risk relative to the limited data points. Confidence is extremely low because the results are driven by a tiny number of events rather than robust trend following. To validate this edge, you must expand the backtest window to include at least 100 trades across varying market regimes. Until then, this performance remains anecdotal noise rather than 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