



Backtest #29434 · LPG · EVO_GG1RSISNIP_v1308

ROI

+29.78%

Sharpe

0.91

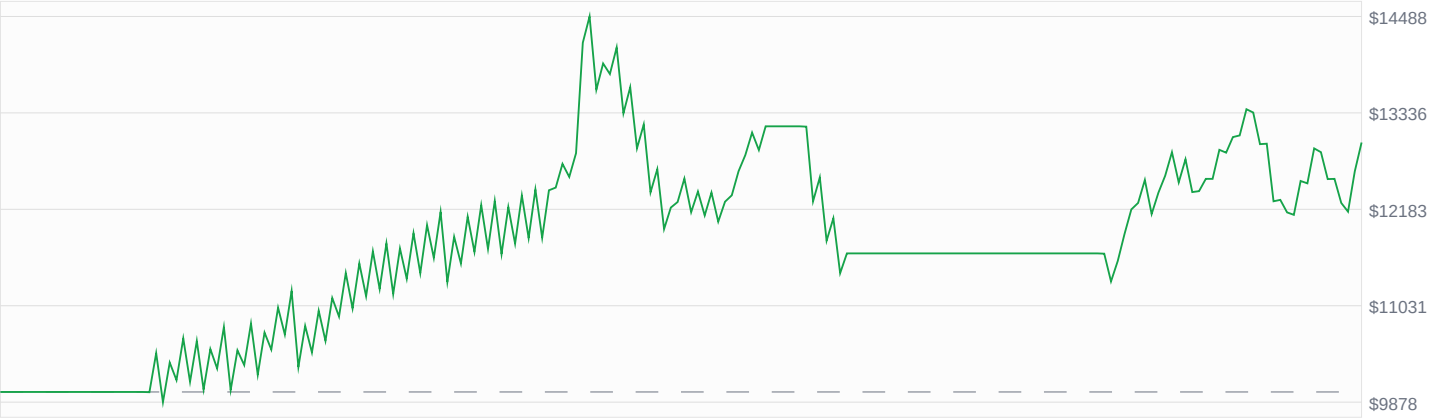
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 29.78% ROI with a 66.7% win rate, yet the 0.91 Sharpe and 21.86% max drawdown highlight significant risk-adjusted volatility. With only three total trades, the statistical sample is too small to establish reliable confidence or predict future performance accurately. While the directional logic appears sound, the low trade count introduces high variance and survivorship bias risks that undermine the results. To validate the edge, you must expand the backtest window to increase the sample size and reduce noise. This will provide a more robust assessment of the strategy's true expectancy and stability.

ADDITIONAL METRICS

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