



Backtest #3343 · LPG · EVO_GG1RSISNIP_v1324

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy yielded a +24.95% ROI with a strong 66.7% win rate, yet the Sharpe ratio of 0.94 and 28.96% max drawdown reveal significant volatility. With only three total trades, the sample size is statistically negligible, rendering the positive alpha indistinguishable from random noise. The high drawdown relative to returns suggests poor risk-adjusted performance despite the nominal gains. Future iterations require rigorous backtesting to expand the trade count for statistical significance. Without more data, this result cannot be reliably replicated or deployed in live markets.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91