



Backtest #3658 · LPG · EVO_GG1RSISNIP_v1388

ROI

+24.95%

Sharpe

0.94

Win Rate

66.7%

Max Drawdown

-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a +24.95% ROI with a respectable 66.7% win rate, yet a 28.96% max drawdown and only three total trades severely undermine statistical confidence. Such a small sample size cannot reliably distinguish alpha from random variance, rendering the 0.94 Sharpe ratio likely inflated by a single lucky period. The current data does not support scaling capital or deploying the bot live. The immediate next step is to expand the backtest window and increase trade volume to verify if the edge persists across different market regimes. Until then, this is merely a hypothesis, not a proven system.

ADDITIONAL METRICS

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