



Backtest #9677 · LPG · EVO_GG1RSISNIP_v1579

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 yields a strong ROI of 24.95% and a respectable win rate of 66.7%, but the Sharpe ratio of 0.94 and max drawdown of 28.96% indicate significant volatility relative to returns. With only three total trades, the results lack statistical confidence and are highly susceptible to random variance rather than robust edge. This small sample size prevents reliable inference about the strategy's true performance characteristics or risk profile. Further backtesting with a larger dataset is required to validate these metrics before any live deployment.

ADDITIONAL METRICS

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