



Backtest #2244 · LPG · EVO_GG1RSISNIP_v983

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 +24.95% ROI and 66.7% win rate look strong, but n=3 offers zero statistical confidence and is effectively noise. A 28.96% max drawdown crushes the 0.94 Sharpe ratio, revealing severe tail risk that a tiny sample size masks. You cannot distinguish skill from luck here, so the only valid next step is running a walk-forward optimization with 100+ trades to verify robustness before trusting the strategy.

ADDITIONAL METRICS

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