



Backtest #3640 · LPG · EVO_GG1RSISNIP_v1385

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 generated 24.95% ROI with a 66.7% win rate, but the Sharpe ratio of 0.94 and severe 28.96% drawdown signal poor risk-adjusted performance. With only three total trades, the sample size is statistically insignificant, rendering the win rate and ROI highly unreliable for forecasting. The capital grew to \$12,498.91, yet the massive drawdown relative to returns suggests fragile edge rather than robust alpha. You must run 100+ trades to validate statistical confidence before trusting these metrics. Next, backtest with walk-forward validation to confirm stability across regimes.

ADDITIONAL METRICS

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