



Backtest #3641 · 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 +24.95% ROI looks strong but is built on just 3 trades, making the 66.7% win rate statistically meaningless for predicting future edge. A 28.96% max drawdown is excessive for a Sharpe of 0.94, suggesting the strategy suffered a severe late-period loss that wiped out most gains. With n=3, we cannot distinguish skill from random variance, rendering the results unreliable for live deployment. The concrete next step is to expand the backtest window significantly to increase sample size and validate robustness before considering capital allocation.

ADDITIONAL METRICS

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