



Backtest #2178 · LPG · EVO_GG1RSISNIP_v947

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 24.95% ROI masks a critical sample size of only three trades, rendering the 66.7% win rate and 0.94 Sharpe ratio statistically meaningless. A 28.96% drawdown is excessive for such limited participation, suggesting high per-trade risk rather than robust strategy alpha. The backtest cannot distinguish skill from variance given the microscopic data. Expand to a minimum of 50 trades across multiple market regimes to validate edge before deploying capital.

ADDITIONAL METRICS

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