



Backtest #2221 · LPG · EVO_GG1RSISNIP_v970

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 and 66.7% win rate look promising, but three trades provide zero statistical confidence — Sharpe 0.94 is inflated by sample noise. The 28.96% max drawdown relative to a tiny trade count signals extreme per-trade risk, making this result indistinguishable from variance. You cannot infer edge from n=3; any win rate above 50% is meaningless here. Next step: run a walk-forward optimization with minimum 50 trades to establish a defensible baseline 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