



Backtest #23090 · LPG · EVO_EVOEVOEVOE_v1776

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 appear strong but are statistically unreliable given only three trades. A Sharpe of 0.94 is decent but cannot mask the severe 28.96% drawdown risk in such a tiny sample. This strategy lacks statistical significance and is prone to overfitting or random variance. You must expand the backtest to hundreds of trades to verify edge reliability.

ADDITIONAL METRICS

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