



Backtest #23380 · LPG · EVO_EVOEVOEVOE_v1793

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

With only three trades, a 66.7% win rate and +24.95% ROI lack statistical confidence—any performance metric here is dominated by noise rather than signal. The Sharpe ratio of 0.94 looks decent on paper, but the 28.96% maximum drawdown reveals severe risk-adjusted fragility given the tiny sample size. You cannot distinguish edge from pure luck with n=3, making all return projections highly speculative. The concrete next step is to run a walk-forward optimization with a minimum 50-trade out-of-sample threshold before trusting any signal. Until then, treat this result as a hypothesis, not a validated strategy.

ADDITIONAL METRICS

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