



Backtest #27702 · LPG · EVO_EVOEVOEVOE_v2033

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 strategy generated a twenty-four percent return with a respectable win rate, but the three-trade sample size is statistically negligible and offers zero confidence in edge validity. A twenty-nine percent drawdown is excessive for this trade count, suggesting high variance rather than robust risk management. The Sharpe ratio of point nine four is misleading given the lack of data points to smooth out volatility spikes. Any observed alpha is likely noise, not signal. We must run at least fifty trades to assess true performance before considering deployment.

ADDITIONAL METRICS

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