



Backtest #27826 · LPG · EVO_EVOEVOEVOE_v847

ROI

+26.34%

Sharpe

0.84

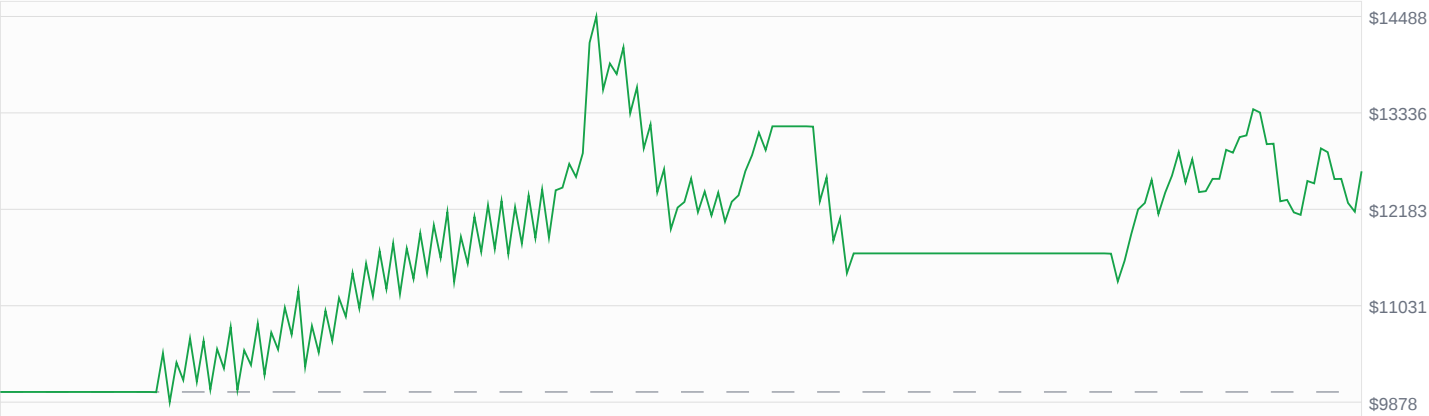
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +26.34% ROI is impressive but statistically hollow with only three trades, making the 66.7% win rate meaningless for predictive power. The 21.86% max drawdown undercuts the 0.84 Sharpe ratio, suggesting the strategy is volatile and risky rather than consistently profitable. With such a tiny sample, this is noise, not signal. Expand the backtest to at least 100 trades to validate the edge before allocating capital.

ADDITIONAL METRICS

CAGR	26.34%
Sortino Ratio	0.67
Turnover	7.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12637.54