



Backtest #29507 · LPG · EVO_EVOEVOEVOE_v523

ROI

+29.78%

Sharpe

0.91

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy achieved a solid ROI of twenty-nine point seven eight percent with a win rate of sixty-six point seven percent, yet the sample size of only three trades severely undermines statistical confidence and reliability. A Sharpe ratio of zero point ninety-one indicates decent risk-adjusted returns, but the maximum drawdown of twenty-one point eight six percent suggests significant volatility that may not be sustainable. Given the tiny number of trades, this performance is likely driven by luck rather than a robust edge, making it impossible to validate the strategy's efficacy. Immediate next steps must involve running extensive backtests with thousands of trades to establish a meaningful confidence interval before considering live

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76