



Backtest #5093 · LPG · EVO_EVOEVOEVOE_v1918

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 achieved strong returns with a 66.7% win rate, yet the max drawdown of nearly 29% signals significant volatility. Relying on only three trades renders these metrics statistically meaningless for any institutional deployment. High Sharpe ratios in such a small sample often mask random luck rather than genuine edge. We must expand the dataset to at least 100 trades to validate the risk-adjusted return profile before proceeding with any further optimization.

ADDITIONAL METRICS

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