



Backtest #6037 · LPG · EVO_EVOEVOEVOE_v1696

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 +24.95% ROI and 66.7% win rate look strong, but the Sharpe of 0.94 and 28.96% max drawdown reveal significant risk-adjusted fragility. With only three total trades, the sample size is statistically negligible, meaning results are likely driven by stochastic noise rather than robust alpha. The strategy's high drawdown relative to the trade count suggests poor diversification and elevated tail risk. I recommend expanding the backtest window and increasing the trade count before trusting this logic for live capital.

ADDITIONAL METRICS

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