



Backtest #6054 · LPG · EVO_EVOEVOEVOE_v1740

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 shows strong returns with a 66.7% win rate and positive Sharpe, but the 28.96% max drawdown signals significant volatility risk. Critically, the sample size of only three trades lacks statistical significance, rendering the metrics unreliable for live deployment. The high drawdown relative to the small sample suggests the equity curve is driven by a single large swing rather than consistent edge. Further backtesting is required to validate robustness and reduce variance.

ADDITIONAL METRICS

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