



Backtest #6097 · LPG · EVO_EVOEVOEVOE_v1758

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy shows strong directional accuracy with a 66.7% win rate and +24.95% ROI, but the sample size of only 3 trades is statistically meaningless and likely overfit. A Sharpe ratio of 0.94 is acceptable, yet the 28.96% maximum drawdown is excessively high for such few positions, suggesting poor risk-adjusted returns. This result is essentially random noise. Run at least 50+ trades to determine if the edge is real or just luck.

ADDITIONAL METRICS

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