



Backtest #6099 · LPG · EVO_EVOEVOEVOE_v1758

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 yields a high ROI of 24.95% with a solid win rate of 66.7%, yet the Sharpe ratio of 0.94 suggests suboptimal risk-adjusted returns. The critical flaw is the sample size of only three trades, rendering statistical confidence negligible and results highly susceptible to outlier noise. A max drawdown of 28.96% is excessive for such a small sample, indicating potential fragility in the risk management logic. The primary next step is to expand the backtest to thousands of trades to validate the edge before trusting the signal.

ADDITIONAL METRICS

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