



Backtest #1678 · LPG · EVO_EVOEVOEVOE_v668

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 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 performance drag. With only three trades, statistical confidence is negligible; the results are highly susceptible to outlier variance and cannot be generalized. The strategy's edge remains unproven without a substantially larger sample to filter noise. Next, run a walk-forward optimization with a minimum 50-trade sample to validate robustness before any live deployment.

ADDITIONAL METRICS

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