



Backtest #23019 · LPG · EVO_EVOEVOEVOE_v1933

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 yields a robust 24.95% ROI with a 66.7% win rate and 0.94 Sharpe ratio, yet the sample size of three trades renders these metrics statistically meaningless. A 28.96% drawdown exposes the model to significant risk relative to the tiny trade count, suggesting high variance rather than consistent edge. Confidence is negligible; the results could easily be noise. Expand the dataset to hundreds of trades before considering the signal valid.

ADDITIONAL METRICS

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