



Backtest #23094 · LPG · EVO_EVOEVOEVOE_v1777

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 profitability with a 24.95% ROI and a respectable 66.7% win rate, yet the Sharpe ratio of 0.94 suggests mediocre risk-adjusted performance relative to the 28.96% maximum drawdown. The primary concern is the critically low sample size of only three trades, rendering these results statistically insignificant and highly susceptible to random variance. This lack of data makes it impossible to distinguish genuine alpha from luck, as no meaningful trend or pattern can be validated. A concrete next step is to expand the backtest window significantly to increase the trade count for robust statistical confidence before any live deployment. Until then, treat these figures as preliminary and not indicative of future

ADDITIONAL METRICS

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