



Backtest #2709 · LPG · EVO_EVOEVOEVOE_v782

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

With only three trades, the 66.7% win rate is statistically meaningless—insufficient sample size for confidence. The 28.96% maximum drawdown is disproportionately large relative to the 24.95% ROI, signaling poor risk-adjusted returns. While the Sharpe ratio of 0.94 appears decent, it is unreliable given the tiny N. This result reflects noise rather than edge. Next step: run a walk-forward optimization with a minimum 50-trade threshold before considering deployment.

ADDITIONAL METRICS

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