



Backtest #27629 · LPG · EVO_EVOEVOEVOE_v1998

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 masks a critically fragile 3-trade sample that offers zero statistical confidence in the 66.7% win rate or 0.94 Sharpe ratio. A 28.96% max drawdown relative to initial capital is excessive for such minimal trade frequency, indicating high single-trade risk exposure. The results are statistically indistinguishable from random luck rather than edge. Next step: run 100+ walk-forward simulations across multiple market regimes to verify robustness 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