



Backtest #27648 · LPG · EVO_EVOEVOEVOE_v2019

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 generated a 24.95% ROI with a 66.7% win rate, but the sample size of only three trades severely limits statistical confidence in the 0.94 Sharpe ratio. The 28.96% max drawdown is excessive for the trade count, suggesting high idiosyncratic risk rather than robust edge. Results are likely driven by outlier events rather than repeatable alpha, rendering the performance unreliable for institutional deployment. Immediate next step is to expand the backtest window to at least 50 trades to validate the signal's consistency. Without this expansion, the data remains anecdotal and insufficient for risk assessment.

ADDITIONAL METRICS

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