



Backtest #28120 · LPG · EVO_EVOGG1RSIS_v439

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

EVO_EVOGG1RSIS_v439 shows a 29.78% return and 0.91 Sharpe ratio, yet the 3-trade sample is statistically insignificant, rendering the 66.7% win rate and 21.86% drawdown meaningless for prediction. The strategy's signal quality cannot be validated with such low volume, leading to high variance in risk-adjusted metrics. You must expand the backtest period to at least 100 trades to establish statistical confidence before trusting this setup.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76