



Backtest #29378 · LPG · EVO_EVOEVOEVOG_v468

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

The strategy achieved a 29.78% ROI with a 66.7% win rate, yet the Sharpe ratio of 0.91 and 21.86% drawdown signal mediocre risk-adjusted performance. The statistical validity is critically compromised by a sample size of only three trades, rendering the results statistically insignificant. This small N means the high win rate is likely due to variance rather than edge. Immediate next steps require running a minimum of 100 trades to establish confidence in the equity curve. Until then, treat these figures as anecdotal noise, not a proven alpha signal.

ADDITIONAL METRICS

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