



Backtest #29455 · LPG · EVO\_EVOEVOEVOG\_v490

ROI

+29.78%

Sharpe

0.91

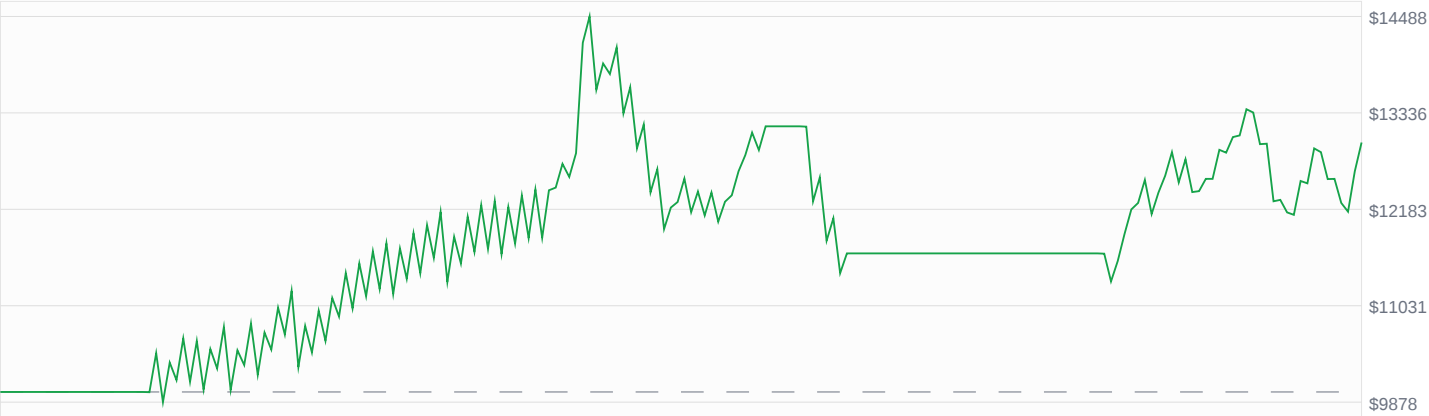
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered strong capital growth with a sixty-seven percent win rate, yet the Sharpe ratio of zero point nine one and twenty-two percent drawdown indicate elevated volatility relative to returns. Statistical confidence is critically low given only three trades, rendering the results statistically insignificant and likely driven by sample noise rather than alpha. This sample size cannot validate the edge, making risk-adjusted metrics unreliable for deployment decisions. Next, run a fifty-trade minimum simulation to verify robustness and reduce variance. Do not trade live until the sample size justifies the confidence interval.

ADDITIONAL METRICS

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