



Backtest #29642 · LPG · EVO_EVOEVOEVOE_v567

ROI

+28.71%

Sharpe

0.89

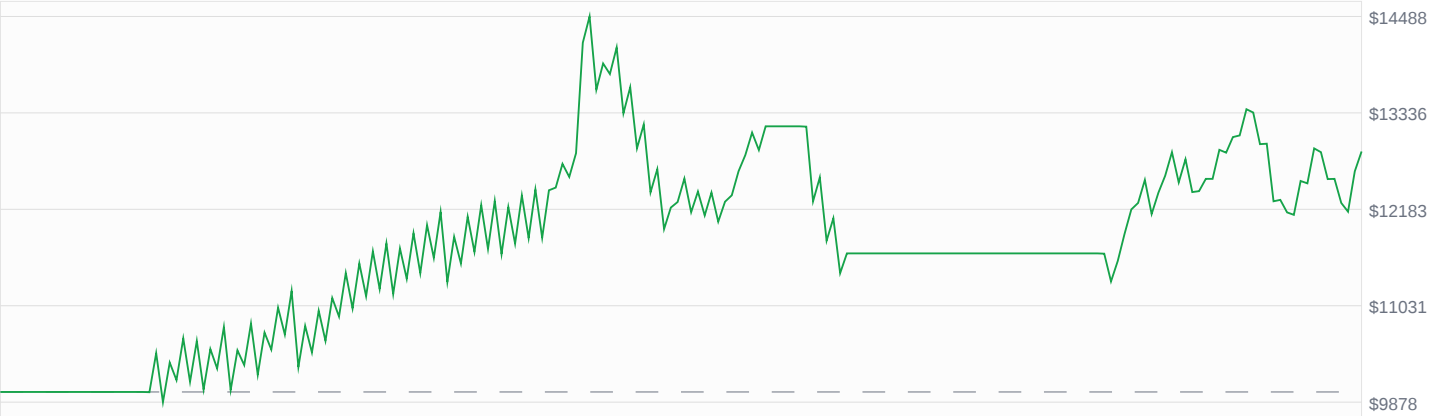
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 28.71% ROI is impressive, yet the sample size of only three trades renders the 66.7% win rate and 0.89 Sharpe ratio statistically insignificant for institutional deployment. High risk-adjusted returns here likely reflect luck rather than robust edge, amplified by a severe 21.86% max drawdown that exceeds prudent risk parameters. Without sufficient data to establish confidence, this strategy cannot distinguish signal from random noise or tail events. Immediate next steps require running extensive backtests across diverse market regimes to validate consistency and reduce variance. Only after achieving statistical significance with dozens of trades can we consider further optimization or live deployment.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55