



Backtest #47273 · LPG · EVO_EVOEVOEVOE_v613

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest shows a 42.1% return driven by a 66.7% win rate, but the statistical significance is negligible with only three trades executed. While the strategy captures volatility effectively, a 21.82% maximum drawdown and low trade count preclude any reliable assessment of risk-adjusted performance beyond this specific simulation. The high Sharpe ratio of 1.14 is misleadingly inflated by the small sample size, making the observed alpha statistically fragile and prone to overfitting. To validate these results, we must expand the lookback period or test against varied market regimes to ensure the edge is robust.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40