



Backtest #6055 · LPG · EVO_EVOEVOEVOE_v1740

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 24.95% ROI with a 66.7% win rate, yet the 0.94 Sharpe ratio and 28.96% drawdown reveal high volatility relative to returns. Crucially, the statistical significance is negligible given a sample size of only three trades, making these results unreliable for institutional deployment. The performance may be driven by outlier events rather than robust edge, rendering the win rate and ROI metrics statistically invalid. Future analysis must expand the dataset to at least 100 trades to validate the signal's alpha generation and risk-adjusted consistency.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91