



Backtest #7571 · LPG · EVO_EVOEVOEVOE_v1744

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 achieved a twenty-five percent return with a sixty-seven percent win rate, yet the sample size of three trades renders these metrics statistically insignificant. A twenty-nine percent drawdown is excessive for such a low trade count, indicating high variance and potential overfitting rather than robust edge. The Sharpe ratio of point nine four appears inflated by the small denominator and does not reflect reliable risk-adjusted performance. Future analysis must expand the dataset to at least fifty trades to establish statistical validity before considering deployment. Immediate focus should shift to parameter optimization and out-of-sample testing to verify the strategy's resilience.

ADDITIONAL METRICS

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