



Backtest #46877 · LPG · EVO_EVOEVOEVOG_v1660

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 +42.10% return and 1.14 Sharpe ratio appear strong but are statistically meaningless with only three total trades. The 66.7% win rate offers no reliable confidence in edge due to the tiny sample size. A 21.82% max drawdown is also concerning relative to the gains, highlighting high volatility in this short sample. The strategy lacks sufficient historical data to validate its risk-adjusted performance. You must extend the backtest period to at least 100 trades before considering any deployment.

ADDITIONAL METRICS

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