



Backtest #46961 · LPG · EVO_EVOEVOEVOG_v506

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 strategy generated a +42.10% return with a 1.14 Sharpe ratio, yet the 21.82% drawdown is excessive for this risk profile. With only three trades, the 66.7% win rate lacks statistical significance, making the results unreliable for live deployment. The sample size is too small to confirm edge or validate risk controls. Next, extend the backtest period to at least fifty trades to establish statistical confidence before considering further optimization.

ADDITIONAL METRICS

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