



Backtest #50730 · LPG · EVO_EVOEVOEVOE_v1695

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 36.29% ROI with a 66.7% win rate, but the 3-trade sample size creates severe statistical noise that invalidates any confidence in the 1.04 Sharpe ratio. A 21.82% maximum drawdown suggests significant downside risk that the limited data fails to capture properly. We cannot validate the signal robustness without more historical trades to smooth out the variance. The immediate next step is to run a longer backtest on different market regimes before deploying live capital.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73