



Backtest #44915 · LPG · EVO_EVOEVOEVOE_v2072

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 40.41% ROI and 66.7% win rate show strong initial performance, but the 21.82% max drawdown reveals significant volatility risk. With only three total trades, the 1.10 Sharpe ratio lacks statistical significance, making the results unreliable for predicting future consistency. The small sample size means we cannot confidently attribute these gains to skill rather than luck or market noise. Before scaling capital, you must expand the backtest to at least 50 trades to establish a robust statistical baseline for risk-adjusted returns.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47