



Backtest #45098 · LPG · EVO_EVOEVOEVOE_v2254

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% return and 1.10 Sharpe ratio suggest a strong initial edge, but the 21.82% drawdown is a significant risk factor for capital preservation. With only three trades, the 66.7% win rate lacks statistical significance, meaning the results are likely driven by variance rather than a robust signal. This small sample size prevents us from confirming the strategy's true expectancy or tail risk behavior. The strategy shows promise but remains statistically unproven due to the limited data points. We must expand the backtest period to at least 200 trades to establish a reliable confidence interval before deploying capital.

ADDITIONAL METRICS

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