



Backtest #45124 · LPG · EVO_EVOEVOEVOE_v2352

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 look strong on paper, but the 21.82% max drawdown signals significant volatility for such a short window. The 66.7% win rate is statistically meaningless with only three trades, as it lacks the sample size needed to confirm edge or consistency. This small sample size means the results are likely driven by luck or specific market conditions rather than robust strategy mechanics. The primary failure is the inability to distinguish between skill and variance due to the tiny dataset. The immediate next step is to extend the backtest period to at least fifty trades to establish statistical significance before considering any live deployment.

ADDITIONAL METRICS

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