



Backtest #45333 · LPG · EVO_EVOEVOEVOE_v2365

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 1.10 Sharpe ratio appear promising on the surface, but the 21.82% max drawdown is disproportionately high relative to the gains. With only three total trades, the 66.7% win rate lacks statistical significance, making it impossible to distinguish genuine alpha from random noise or luck. The small sample size means this performance is not reliable for predicting future outcomes or validating the strategy's robustness across different market regimes. A concrete next step is to extend the backtest period to at least fifty trades to establish a statistically meaningful confidence interval before any further evaluation.

ADDITIONAL METRICS

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