



Backtest #46038 · LPG · EVO_EVOEVOEVOE_v2314

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 suggest strong initial momentum, but the 21.82% max drawdown reveals significant volatility risk. With only three total trades, the 66.7% win rate is statistically meaningless and lacks the sample size required for robust confidence. The strategy's reliance on such a minimal trade count makes it highly susceptible to random variance rather than genuine alpha. To validate performance, expand the backtesting window to capture at least fifty trades before considering 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