



Backtest #41146 · LPG · EVO_EVOEVOEVOE_v2095

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy captured a 40.41 percent return with a 1.10 Sharpe ratio, but the 21.82 percent maximum drawdown indicates significant volatility that undermines the positive risk-adjusted return. While the 66.7 percent win rate appears strong, it is derived from only three trades, which provides negligible statistical confidence and likely reflects outlier luck rather than a durable edge. The sample size is far too small to distinguish genuine alpha from noise, making the results unreliable for institutional deployment. We must expand the backtest window to at least one hundred trades before considering any capital allocation.

ADDITIONAL METRICS

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