



Backtest #41151 · LPG · EVO_EVOEVOEVOE_v1921

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 a profitable entry, but the 21.82% max drawdown indicates poor risk control during losing streaks. With only three total trades, the 66.7% win rate is statistically meaningless and offers no reliable confidence in the strategy's edge. The sample size is far too small to distinguish genuine alpha from random variance or luck. You must expand the backtest period to include at least fifty trades before evaluating this strategy's viability.

ADDITIONAL METRICS

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