



Backtest #44033 · LPG · EVO_EVOEVOEVOE_v2104

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 strategy generated a +40.41% return, yet the 3-trade sample size renders statistical confidence negligible. The 1.10 Sharpe ratio masks the high risk, evidenced by a 21.82% maximum drawdown. While the 66.7% win rate is encouraging, it lacks the volume needed to confirm robustness or rule out luck. The primary failure is the inability to distinguish genuine alpha from variance in such a small dataset. The concrete next step is to extend the backtest period to include at least 100 trades before evaluating further.

ADDITIONAL METRICS

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