



Backtest #44714 · LPG · EVO_EVOEVOEVOE_v2149

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 indicate strong initial momentum, but the 21.82% max drawdown highlights significant volatility risk. With only three trades, the 66.7% win rate lacks statistical significance, making the current performance highly susceptible to random variance rather than consistent alpha. This small sample size prevents any reliable confidence in the strategy's long-term edge or risk-adjusted stability. The primary failure is the inability to distinguish genuine skill from luck due to the limited data points. The concrete next step is to extend the backtest horizon to at least one hundred trades to establish statistical validity 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