



Backtest #47223 · LPG · EVO_EVOEVOEVOE_v1938

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +42.10% ROI and 1.14 Sharpe ratio appear attractive on the surface, but the 3-trade sample size renders these metrics statistically insignificant. A 66.7% win rate is anecdotal evidence, not proof of edge, especially with a 21.82% max drawdown that exposes severe downside risk per trade. The strategy lacks robustness because three data points cannot validate signal quality or risk management consistency. To gain any statistical confidence, you must extend the backtest to at least 100 trades across multiple market regimes. This will reveal whether the apparent alpha persists or collapses under broader volatility.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40