



Backtest #49041 · LPG · EVO_EVOEVOEVOE_v1945

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 suggest strong per-trade efficiency, but the 21.82% max drawdown indicates significant volatility risk. However, a sample size of only 3 trades renders the 66.7% win rate statistically insignificant, making current performance metrics unreliable for predicting future results. The primary weakness is the lack of statistical confidence, as such a small dataset cannot validate the strategy's robustness or consistency. Consequently, the immediate next step is to extend the backtesting period to include at least 100 trades to establish meaningful statistical significance before considering any capital allocation.

ADDITIONAL METRICS

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