



Backtest #38492 · LPG · EVO_EVOEVOEVOE_v553

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +40.41% ROI and 1.10 Sharpe ratio suggest positive alpha, but the 21.82% max drawdown indicates fragile risk management. With only three trades, the 66.7% win rate lacks statistical significance to confirm edge over random chance. This tiny sample size makes the results statistically meaningless for institutional decision-making. Extend the backtest to at least 100 trades to establish robust confidence before deployment.

ADDITIONAL METRICS

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