



Backtest #38651 · LPG · EVO_EVOEVOEVOE_v625

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% return and 1.10 Sharpe ratio suggest initial alpha, but the 21.82% maximum drawdown indicates significant downside risk. With only three total trades, the 66.7% win rate lacks statistical significance to confirm true edge. This small sample size prevents reliable inference about long-term strategy stability or consistency. The next step is to extend the backtest period to include a larger trade count for robust validation.

ADDITIONAL METRICS

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