



Backtest #38670 · LPG · EVO_EVOEVOEVOE_v631

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 strategy generated a strong 40.41 percent return with a 66.7 percent win rate, but the 21.82 percent max drawdown signals significant volatility risk. With only three total trades, the Sharpe ratio of 1.10 lacks statistical significance and cannot confirm robust out-of-sample performance. This small sample size makes it impossible to distinguish genuine alpha from random variance or luck in a favorable market window. We must expand the backtest window to at least fifty trades to establish reliable confidence intervals and validate the risk management logic 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