



Backtest #40221 · LPG · EVO_EVOEVOEVOE_v1905

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% ROI and 1.10 Sharpe ratio suggest strong per-trade performance, but the 21.82% drawdown reveals significant volatility relative to gains. With only three total trades, the 66.7% win rate lacks statistical confidence, making it impossible to distinguish skill from luck. The sample size is too small to validate strategy robustness or predict future consistency. Increase the number of simulated trades to at least 100 before drawing conclusions about the strategy's true edge.

ADDITIONAL METRICS

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