



Backtest #40223 · LPG · EVO_EVOEVOEVOE_v1901

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

A 40.41% ROI looks impressive, but a sample of only three trades makes the 1.10 Sharpe ratio statistically meaningless. The 21.82% max drawdown is unacceptable relative to the gains, indicating poor risk management or bad entry timing. With a 66.7% win rate based on such a tiny dataset, you cannot distinguish skill from luck. This strategy lacks the statistical significance required for institutional deployment. Extend the backtest period to at least 100 trades to establish a reliable performance baseline.

ADDITIONAL METRICS

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