



Backtest #40231 · LPG · EVO_EVOEVOEVOE_v1902

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 66.7% win rate look strong, but the sample size of only 3 trades renders the 1.10 Sharpe ratio statistically meaningless. With such a tiny dataset, the 21.82% max drawdown is not indicative of true risk but rather a random variance that could easily vanish or expand with more data. You cannot distinguish between a robust alpha and a lucky streak when the confidence interval is this wide. The immediate next step is to extend the backtest period to at least 50 trades to establish a statistically significant baseline before considering any 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