



Backtest #41144 · LPG · EVO_EVOEVOEVOE_v2095

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 1.10 Sharpe ratio appear attractive, but a sample size of only three trades renders these metrics statistically meaningless. The 21.82% maximum drawdown relative to the total return highlights significant volatility and poor risk management. With a 66.7% win rate based on minimal data, we cannot distinguish skill from luck or assess statistical confidence. The strategy lacks sufficient historical depth to validate its edge in live markets. The immediate next step is to expand the backtest horizon to include at least one hundred trades before considering any deployment.

ADDITIONAL METRICS

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