



Backtest #43902 · LPG · EVO_EVOEVOEVOE_v2397

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 66.7% win rate suggest strong per-trade efficiency, but the 1.10 Sharpe ratio is mediocre. The 21.82% max drawdown is disproportionately high relative to the gain, indicating poor risk control. Statistical confidence is essentially zero because a sample of only three trades lacks the power to distinguish skill from luck. Do not deploy this strategy until the backtest is extended to include at least one hundred trades to validate robustness across different market regimes.

ADDITIONAL METRICS

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