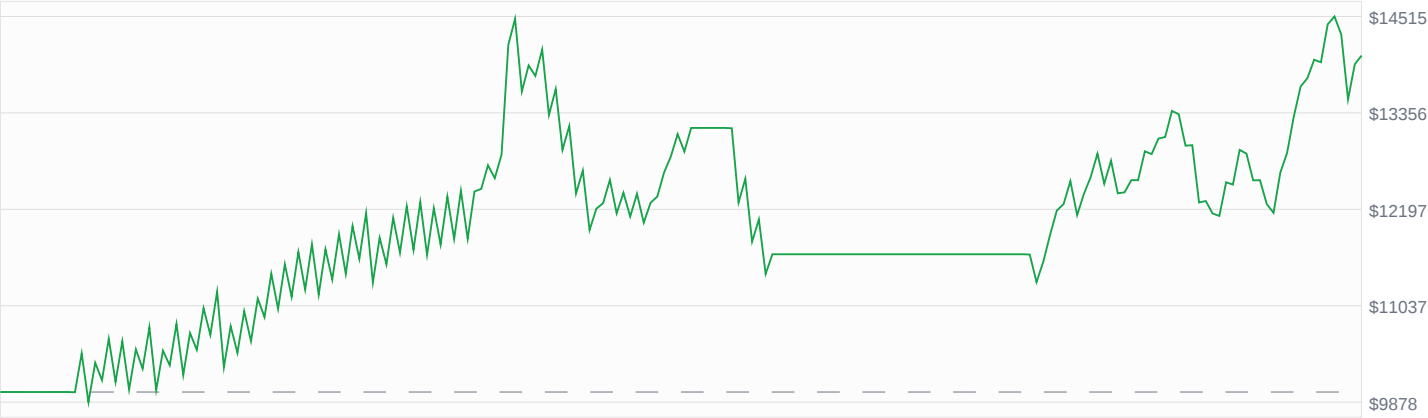




Backtest #43916 · LPG · EVO_EVOEVOEVOE_v2023

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

A 40.41% return with a 1.10 Sharpe ratio looks impressive on the surface, but the 21.82% max drawdown is disproportionately high relative to the gains. The 66.7% win rate is statistically meaningless because it is based on only three trades, making the results highly susceptible to random chance rather than skill. This tiny sample size prevents us from establishing any confidence in the strategy's future consistency or risk profile. We need to expand the backtest to include at least fifty trades across multiple market regimes to validate if this edge is real or just a lucky streak.

ADDITIONAL METRICS

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