



Backtest #44130 · LPG · EVO_EVOEVOEVOE_v2002

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 suggest strong initial momentum, but the 66.7% win rate is statistically meaningless with only three trades. This tiny sample size prevents any reliable inference about strategy robustness or true expected value. The 21.82% max drawdown highlights significant tail risk that is not adequately contextualized by the limited data. Do not deploy capital based on these results, as the confidence interval is too wide to support institutional risk standards. Expand the backtest to at least 200 trades across multiple market regimes to establish statistical significance before proceeding.

ADDITIONAL METRICS

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