



Backtest #45126 · LPG · EVO_EVOEVOEVOE_v2352

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 21.82% max drawdown indicates significant volatility exposure. The 66.7% win rate is statistically meaningless with only three trades, as small samples yield high variance and low confidence in expected value. This tiny sample size makes the results fragile and easily distorted by a single outlier trade. We need to expand the historical testing window to at least fifty trades to establish statistical significance. This will reveal if the strategy retains its edge under deeper market stress.

ADDITIONAL METRICS

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