



Backtest #46221 · LPG · EVO_EVOEVOEVOE_v844

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 1.10 Sharpe ratio suggest strong initial momentum, but the 21.82% max drawdown indicates significant volatility risk. The 66.7% win rate is misleading given only three total trades, rendering the statistical confidence negligible. This small sample size prevents any reliable assessment of the strategy's true edge or robustness. You must expand the backtest period to include at least fifty trades to establish meaningful statistical significance before further optimization.

ADDITIONAL METRICS

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