



Backtest #44724 · LPG · EVO_EVOEVOEVOE_v2267

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 66.7% win rate suggest strong directional accuracy, but the 21.82% max drawdown indicates significant volatility per position. With only three total trades, the Sharpe ratio of 1.10 lacks statistical significance, meaning performance could easily be noise rather than edge. The high drawdown relative to the small sample size highlights a lack of robust risk management. Next, expand the backtest window to at least fifty trades to establish a reliable confidence interval. This will validate whether the strategy holds up under varied market conditions.

ADDITIONAL METRICS

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