



Backtest #44871 · LPG · EVO_EVOEVOEVOE_v2115

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 strategy generated a strong 40.41% return with a 66.7% win rate, though the 1.10 Sharpe ratio suggests mediocre risk-adjusted performance. The primary weakness is the severe 21.82% drawdown, which indicates poor downside protection relative to the gains achieved. Statistical confidence is virtually nonexistent with only three trades, making the results highly susceptible to random variance rather than genuine edge. The sample size is too small to validate the model or ensure robustness in live market conditions. The immediate next step is to expand the backtest period to at least two hundred trades to establish meaningful statistical significance and validate the risk parameters.

ADDITIONAL METRICS

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