



Backtest #45062 · LPG · EVO_EVOEVOEVOE_v2224

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 robust 40.41% return with a 66.7% win rate and a 1.10 Sharpe ratio, indicating positive risk-adjusted performance. However, the 21.82% maximum drawdown is disproportionately high relative to the gains, suggesting significant volatility exposure during losing streaks. With only three total trades, the sample size is statistically insufficient to confirm long-term consistency or predict future behavior with confidence. The small number of data points means these results could easily be the result of chance rather than structural edge. Next step: extend the backtesting period to at least fifty trades to validate the strategy's resilience across different market regimes.

ADDITIONAL METRICS

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