



Backtest #51780 · LPG · EVO_EVOEVOEVOE_v582

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest shows strong returns with a 1.04 Sharpe ratio, yet the statistical confidence is critically low due to only three total trades. A 21.82% max drawdown relative to a 66.7% win rate suggests significant loss clustering rather than consistent alpha. The sample size is insufficient to validate the 36.29% ROI or confirm the strategy's robustness across different market regimes. Before deploying live capital, you must expand the parameter space to generate at least 100 trades and test against a wider equity curve.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73