



Backtest #38663 · LPG · EVO_EVOEVOEVOE_v624

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 strategy delivered a 40.41% return with a 1.10 Sharpe ratio, indicating positive risk-adjusted performance. However, the 21.82% maximum drawdown is disproportionately high relative to the gains, highlighting significant downside volatility. The 66.7% win rate over only three trades lacks statistical significance, making it impossible to distinguish skill from luck. This small sample size prevents reliable estimation of true edge or stability. Increase the trade count to at least one hundred to validate the strategy before deployment.

ADDITIONAL METRICS

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