



Backtest #40478 · LPG · EVO_EVOEVOEVOE_v1733

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 generated a 40.41% return with a 1.10 Sharpe ratio, indicating positive risk-adjusted performance. However, the 21.82% maximum drawdown is significant relative to the gains, suggesting high volatility exposure. With only three total trades, the 66.7% win rate lacks statistical significance and does not prove long-term consistency. The small sample size prevents reliable confidence in the model's robustness against market shifts. The immediate next step is to extend the backtest period to at least fifty trades to validate signal reliability before any live deployment.

ADDITIONAL METRICS

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