



Backtest #40623 · LPG · EVO_EVOEVOEVOE_v2383

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 +40.41% ROI and 1.10 Sharpe ratio suggest strong momentum, but the 21.82% max drawdown indicates high volatility. With only three trades, the 66.7% win rate lacks statistical significance to confirm a robust edge. The small sample size renders the Sharpe ratio unreliable for institutional risk assessment. We must increase the trade count to validate consistency. Run a longer backtest across multiple market regimes to establish confidence.

ADDITIONAL METRICS

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