



Backtest #40636 · LPG · EVO_EVOEVOEVOE_v2052

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 40.41% ROI and 66.7% win rate look attractive, but the 21.82% max drawdown is excessive for a 1.10 Sharpe ratio. With only three total trades, the sample size is too small to establish statistical confidence or rule out luck. The strategy likely suffered from poor risk management or high volatility during those few executions. Next step is to run a longer backtest across multiple market regimes to validate signal robustness.

ADDITIONAL METRICS

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