



Backtest #40729 · LPG · EVO_EVOEVOEVOE_v2392

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 strategy generated a 40.41 percent return with a 66.7 percent win rate, but the maximum drawdown of 21.82 percent indicates significant volatility exposure. A Sharpe ratio of 1.10 suggests acceptable risk-adjusted performance, yet the sample size of only three trades renders the statistical confidence negligible and the results potentially anomalous. The high win rate is likely driven by a few large winning positions rather than consistent edge, making the current metrics unreliable for forward-looking expectations. You should expand the backtest period to include at least fifty trades to establish a statistically robust baseline before considering 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