



Backtest #40961 · LPG · EVO_EVOEVOEVOE_v1702

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 capture, yet the 21.82% max drawdown reveals significant volatility risk. With only three total trades, the 66.7% win rate lacks statistical significance, making the results prone to random variance rather than consistent edge. The sample size is far too small to validate the strategy's robustness or ensure reliability in live markets. To improve confidence, extend the backtest period to include at least fifty trades across varying market regimes. This will provide a clearer picture of the strategy's true risk-adjusted performance and structural integrity.

ADDITIONAL METRICS

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