



Backtest #41108 · LPG · EVO_EVOEVOEVOE_v1766

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 initial momentum, but the 21.82% max drawdown indicates significant volatility risk. With only three total trades, the 66.7% win rate lacks statistical significance, making the results highly susceptible to random variance. This small sample size prevents reliable estimation of the strategy's true edge or tail risk. To improve confidence, extend the backtest period to include at least fifty trades across varying market conditions. This will clarify whether the performance is robust or merely a product of favorable short-term noise.

ADDITIONAL METRICS

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