



Backtest #43988 · LPG · EVO_EVOEVOEVOE_v2056

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 strategy generated a strong 40.41% return with a 66.7% win rate, yet the 21.82% drawdown indicates significant volatility risk. However, only three trades provide insufficient statistical confidence to validate the 1.10 Sharpe ratio or rule out luck. The small sample size prevents reliable assessment of tail risks or true edge consistency. Next step is to expand the backtest period to at least fifty trades to establish robust performance metrics.

ADDITIONAL METRICS

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