



Backtest #44212 · LPG · EVO_EVOEVOEVOE_v2171

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 delivered a 40.41% return with a 1.10 Sharpe ratio, indicating decent risk-adjusted performance, but the 66.7% win rate is statistically meaningless with only three trades. The 21.82% maximum drawdown is significant relative to the gains, suggesting high volatility or poor stop-loss placement during the sample period. This small sample size prevents any reliable inference about the strategy's true edge or robustness. Next, expand the backtest to at least 100 trades across multiple market regimes to establish statistical significance before considering 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