



Backtest #45734 · LPG · EVO_EVOEVOEVOE_v795

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 +40.41% ROI with a 1.10 Sharpe ratio, showing initial promise. However, the 21.82% max drawdown is excessive relative to the gains. With only three trades, the 66.7% win rate lacks statistical significance and likely reflects noise. This small sample size prevents any reliable inference of long-term performance or risk-adjusted returns. The immediate next step is to expand the backtest period to at least 200 trades to validate the edge.

ADDITIONAL METRICS

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