



Backtest #46281 · LPG · EVO_EVOEVOEVOE_v1718

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, meaning this performance is likely driven by small-sample variance rather than a robust edge. The strategy shows promise but fails to demonstrate consistency or risk-adjusted stability over a meaningful period. To validate the alpha, you must extend the backtest window to include at least fifty to one hundred trades 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