



Backtest #51780 · LPG · EVO\_EVOEVOEVOE\_v582

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest shows strong returns with a 1.04 Sharpe ratio, yet the statistical confidence is critically low due to only three total trades. A 21.82% max drawdown relative to a 66.7% win rate suggests significant loss clustering rather than consistent alpha. The sample size is insufficient to validate the 36.29% ROI or confirm the strategy's robustness across different market regimes. Before deploying live capital, you must expand the parameter space to generate at least 100 trades and test against a wider equity curve.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 36.29%     |
| Sortino Ratio   | 0.86       |
| Turnover        | 7.16x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$13632.73 |