



Backtest #40723 · LPG · EVO_EVOEVOEVOE_v2293

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 generated a 40.41 percent return with a 66.7 percent win rate, indicating effective entry timing. However, the 21.82 percent maximum drawdown reveals significant risk exposure during losing streaks. The Sharpe ratio of 1.10 is acceptable but lacks robustness due to the extremely small sample size of only three trades. This limited data prevents any meaningful statistical confidence in the strategy's future performance or consistency. The immediate next step is to extend the backtesting period to at least one hundred trades to establish reliable statistical significance.

ADDITIONAL METRICS

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