



Backtest #41250 · LPG · EVO_EVOEVOEVOE_v2012

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 percent return with a 1.10 Sharpe ratio, indicating decent risk-adjusted performance. However, the 21.82 percent max drawdown is steep for such a short duration. The 66.7 percent win rate is statistically meaningless due to the tiny sample of only three trades. This small dataset lacks the power to confirm true alpha or robustness. We must extend the backtest period to at least fifty trades before considering deployment.

ADDITIONAL METRICS

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