



Backtest #43870 · LPG · EVO_EVOEVOGG1R_v1657

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 posted a 40.41% ROI with a 1.10 Sharpe ratio, yet the 66.7% win rate rests on only three trades, making the statistical confidence negligible. The 21.82% max drawdown highlights significant volatility risk that the small sample size fails to contextualize properly. While the positive return is promising, the lack of data prevents any reliable assessment of the model's robustness or risk-adjusted performance. We must expand the backtest to include at least one hundred trades to establish a meaningful baseline for future optimization.

ADDITIONAL METRICS

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