



Backtest #44096 · LPG · EVO_EVOEVOEVOE_v1786

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 alpha generation, but the 66.7% win rate over only three trades provides negligible statistical confidence. The 21.82% max drawdown indicates significant volatility that could erode capital during adverse market conditions. This sample size is too small to determine if the strategy's performance is sustainable or merely a result of favorable market luck. The primary issue is the lack of robustness testing across different market regimes and timeframes. A concrete next step is to expand the backtest to include at least fifty trades to establish a statistically significant baseline for risk-adjusted returns.

ADDITIONAL METRICS

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