



Backtest #44174 · LPG · EVO_EVOEVOEVOE_v1799

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% return with a 66.7% win rate, but the three-trade sample size renders the 1.10 Sharpe ratio statistically insignificant. The 21.82% maximum drawdown is disproportionately high relative to the modest profit factor, indicating poor risk management or unfavorable position sizing. This limited dataset prevents any reliable assessment of the model's robustness or edge. We need to expand the historical testing window to at least fifty trades before evaluating further.

ADDITIONAL METRICS

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