



Backtest #44632 · LPG · EVO_EVOEVOEVOE_v2342

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 strong 40.41% return with a 1.10 Sharpe ratio, but the 21.82% max drawdown remains a significant risk factor. The 66.7% win rate is statistically meaningless given only three total trades, providing zero confidence in the model's robustness. This sample size is too small to distinguish genuine alpha from random variance or lucky timing. To validate performance, you must extend the backtest period to capture at least fifty trades across different market regimes. This expansion will reveal if the signal logic holds up under prolonged stress and varying volatility conditions.

ADDITIONAL METRICS

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