



Backtest #44943 · LPG · EVO_EVOEVOEVOE_v2249

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 robust 40.41% ROI with a 1.10 Sharpe ratio, indicating strong risk-adjusted returns and a solid 66.7% win rate. However, the 21.82% maximum drawdown is severe relative to the profit, suggesting poor risk control or high volatility exposure during losing trades. Statistical confidence is negligible given only three trades, making the results highly susceptible to random variance rather than consistent alpha. The primary failure is the lack of sample size to validate the signal's edge, rendering the current backtest statistically insignificant. Extend the testing period to at least fifty trades to establish a reliable baseline before considering live deployment.

ADDITIONAL METRICS

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