



Backtest #45322 · LPG · EVO_EVOEVOEVOE_v2366

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 +40.41% ROI with a 1.10 Sharpe ratio, indicating moderate risk-adjusted returns. However, the 21.82% maximum drawdown reveals significant volatility during the testing period. The 66.7% win rate is statistically meaningless due to the extremely small sample size of only three total trades. This low trade count prevents any reliable assessment of the strategy's long-term consistency or robustness. The next step is to expand the backtest period to include hundreds of trades before considering deployment.

ADDITIONAL METRICS

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