



Backtest #38806 · LPG · EVO_EVOEVOEVOE_v705

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 backtest shows a strong 40.41% ROI with a 1.10 Sharpe ratio, yet the 66.7% win rate is statistically insignificant due to only 3 total trades. A max drawdown of 21.82% highlights substantial risk that current metrics cannot fully capture without more data points. Relying on such a small sample size creates a false sense of confidence that does not reflect real-market stability. The immediate priority is to run a longer simulation with varying parameters to validate whether these results are robust or merely noise.

ADDITIONAL METRICS

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