



Backtest #44213 · LPG · EVO_EVOEVOEVOE_v1810

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 backtest shows a 40.41% gain with a 1.10 Sharpe ratio, yet the 21.82% drawdown reveals significant volatility risk. With only three trades, the 66.7% win rate lacks statistical significance and may reflect overfitting to specific market conditions. The high drawdown suggests poor risk management during adverse price moves, which is critical for institutional deployment. I will run a stress test with increased sample diversity to validate robustness before live execution.

ADDITIONAL METRICS

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