



Backtest #45940 · LPG · EVO_EVOEVOEVOE_v2338

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 +40.41% ROI and 1.10 Sharpe ratio appear impressive but are statistically meaningless with only three total trades. A 66.7% win rate offers no predictive power, and the 21.82% max drawdown reveals fragile risk management relative to the modest gain. The sample size is too small to distinguish skill from luck, rendering the equity curve unreliable for institutional decision-making. You must expand the backtest to at least two hundred trades before evaluating parameter stability. Until then, treat these results as a preliminary hypothesis rather than a validated strategy.

ADDITIONAL METRICS

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