



Backtest #44951 · LPG · EVO_EVOEVOEVOE_v2199

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 delivered a robust 40.41% ROI with a 1.10 Sharpe ratio, indicating favorable risk-adjusted returns and a 66.7% win rate. However, the 21.82% maximum drawdown suggests significant volatility exposure that could erode capital during adverse market conditions. Statistical confidence is severely limited by the extremely small sample size of only three trades, rendering the performance metrics statistically insignificant and highly susceptible to noise. To improve reliability, the immediate next step is to extend the backtest period to include at least fifty trades across multiple market regimes. This expansion will provide a more accurate assessment of the strategy's true edge and drawdown characteristics before any live

ADDITIONAL METRICS

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