



Backtest #47101 · LPG · EVO_EVOEVOEVOE_v557

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy shows a 42.1% return, but the sample size of only three trades renders statistical significance impossible and inflates confidence in the 66.7% win rate. A 21.8% drawdown combined with a Sharpe of 1.14 indicates high volatility relative to returns, suggesting the logic is too fragile for live deployment. The extreme variance stems from a lack of historical data coverage, making the positive ROI an outlier rather than a sustainable edge. Before considering live execution, we must expand the backtest window to capture multiple market regimes and verify consistency across different volatility periods. This approach will validate whether the strategy can survive a genuine drawdown rather than just a lucky sequence of signals.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40