



Backtest #47754 · LPG · EVO_EVOEVOEVOE_v723

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 delivered strong returns with a +42.10% gain and a Sharpe ratio of 1.14, yet the 21.82% maximum drawdown and sixty-six point seven percent win rate lack statistical significance due to only three trades. This minimal sample size creates high variance, making the performance curve unreliable for live deployment without further validation. Future iterations must incorporate stricter filters to reduce trade frequency while maintaining profitability, aiming for a larger dataset to confirm robustness.

ADDITIONAL METRICS

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