



Backtest #55799 · LPG · EVO_EVOEVOEVOE_v2122

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest shows a 41.35% ROI with a 66.7% win rate, but a mere three trades renders the Sharpe ratio of 1.13 statistically insignificant. The 21.82% drawdown suggests high volatility relative to the small sample size, making performance metrics unreliable for live deployment. We must expand the dataset to validate whether the strategy can sustain these returns under varied market conditions. Running a longer backtest with increased trade frequency is the necessary next step before any live allocation.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63