



Backtest #46872 · LPG · EVO_EVOEVOEVOG_v469

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 EVO_EVOEVOEVOG_v469 backtest shows a 42.10% gain, yet the sample of only three trades renders the 66.7% win rate statistically insignificant for institutional allocation. A sharp 21.82% drawdown suggests the strategy lacks sufficient robustness against adverse price sequences, making the 1.14 Sharpe ratio unreliable without further validation. We must treat this as a high-risk outlier until we expand the testing window to hundreds of trades to confirm consistency. The immediate next step is to run a rolling window analysis on the same parameters to verify if recent performance is a fluke or a repeatable edge. This data alone cannot support live deployment without a rigorous stress test across multiple market regimes.

ADDITIONAL METRICS

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