



Backtest #47254 · LPG · EVO_EVOEVOEVOE_v833

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_EVOEVOEVOE_v833 strategy delivered a 42.10% return with a 1.14 Sharpe ratio, yet the 66.7% win rate is statistically insignificant due to only three total trades. A maximum drawdown of 21.82% suggests high volatility exposure that the small sample size fails to adequately characterize. We lack sufficient trade history to confirm whether this performance is an alpha signal or a statistical anomaly. Increasing the lookback period or tightening entry filters to generate more data points is the necessary next step before live deployment.

ADDITIONAL METRICS

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