



Backtest #47572 · LPG · EVO_EVOEVOEVOE_v683

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_v683 strategy generated a 42.10% return with a 66.7% win rate, but the sample size of only three trades renders the 1.14 Sharpe ratio statistically insignificant. The substantial 21.82% drawdown highlights extreme volatility risk that is not captured by such a low trade count. While the final capital increased to \$14,214.40, the lack of historical frequency makes any performance projection highly unreliable. You must expand the backtest window or adjust parameters to validate consistency before deploying this logic.

ADDITIONAL METRICS

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