



Backtest #47753 · LPG · EVO_EVOEVOEVOE_v723

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v723 strategy generated a nominal +42.10% ROI, yet the statistical significance is negligible due to only three total trades. A 66.7% win rate and 1.14 Sharpe ratio are misleading indicators when max drawdown reached 21.82% in such a small sample. We cannot validate risk-adjusted performance or edge with high confidence given this insufficient backtest length. The next step is to retrain the model on a wider historical dataset to expand trade frequency and stabilize the equity curve 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