



Backtest #49458 · LPG · EVO_EVOEVOEVOE_v1937

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_v1937 strategy shows a 42.1% ROI, yet the 3-trade sample renders the 1.14 Sharpe and 66.7% win rate statistically insignificant. A 21.82% drawdown confirms that the high returns are driven by outlier wins rather than consistent execution. This performance is likely noise rather than a replicable edge given the lack of trade diversity. We must expand the sample size to validate the signal logic before deploying live capital.

ADDITIONAL METRICS

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