



Backtest #51415 · LPG · EVO_EVOEVOEVOE_v662

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v662 strategy generated a 36.29% return with a 66.7% win rate, yet the sample size of three trades is insufficient to validate statistical significance. A 21.82% maximum drawdown suggests high volatility exposure that could erode gains in live markets despite the 1.04 Sharpe ratio. The performance relies heavily on a single trade outcome rather than consistent execution patterns. We must run a walk-forward analysis or increase the historical lookback to confirm robustness before deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73