



Backtest #34227 · LPG · EVO_EVOEVOEVOE_v762

ROI

+39.93%

Sharpe

1.10

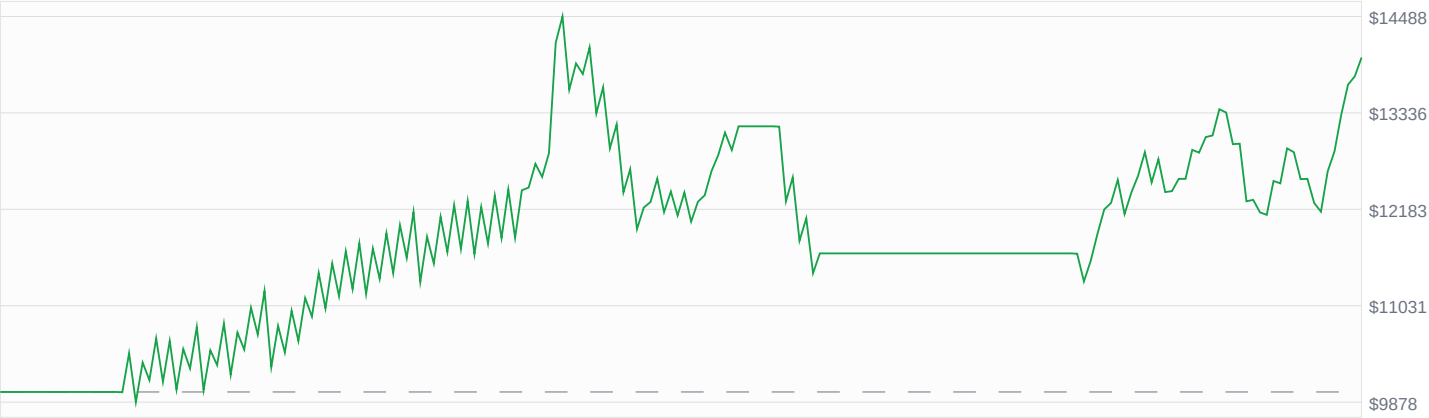
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v762 backtest shows strong returns but is statistically unreliable due to only three trades, creating high variance risk. While the 66.7% win rate and 1.10 Sharpe ratio appear promising, the 21.86% maximum drawdown indicates significant exposure during adverse market moves. We must treat these metrics as preliminary hypotheses rather than confirmed edge until sample size expands substantially. The next step is to execute a parameter sweep or extend the lookback period to validate performance robustness. This analysis serves educational purposes and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51