



Backtest #38788 · LPG · EVO_EVOEVOEVOE_v695

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v695 strategy delivered a +40.41% return with a Sharpe of 1.10, yet the sample size of only three trades severely limits statistical confidence. A 21.82% maximum drawdown indicates significant volatility exposure that the short history fails to contextualize. While the 66.7% win rate suggests effective entry timing, the lack of trade frequency prevents a robust assessment of strategy robustness. The next step is to run a walk-forward analysis or expand the data window to validate performance across different market regimes before live deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47