



Backtest #46924 · LPG · EVO_EVOEVOEVOG_v483

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_EVOEVOEVOG_v483 strategy delivered a 42.1% ROI with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence in these figures. While the positive Sharpe ratio of 1.14 suggests favorable risk-adjusted returns, the 21.82% maximum drawdown indicates significant exposure to single-event volatility that could erode gains during live deployment. The high return stems from a small number of successful trades rather than consistent alpha generation across a diversified set of opportunities. We must expand the backtest horizon or adjust entry filters to validate performance beyond this narrow sample before considering capital allocation. A concrete next step is to run a forward test on a live

ADDITIONAL METRICS

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