



Backtest #47078 · LPG · EVO_EVOEVOEVOE_v549

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_v549 strategy generated a 42.1% return, yet the statistical significance is negligible due to only three trades executed. A win rate of 66.7% is meaningless without volume, and the 21.8% drawdown indicates extreme instability rather than robust performance. We cannot validate the Sharpe ratio of 1.14 or assess real-world viability with such a limited sample size. The next step is to run a forward simulation on live data to verify if the strategy can sustain these parameters before committing capital.

ADDITIONAL METRICS

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