



Backtest #47544 · LPG · EVO_EVOEVOEVOE_v677

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_v677 strategy generated a +42.10% return with a 66.7% win rate on only three trades, creating a statistically insignificant sample that masks true risk. While the positive Sharpe of 1.14 and lack of drawdown suggest potential edge, the low trade count prevents reliable estimation of tail risk and strategy robustness. The 21.82% maximum drawdown remains untested in live conditions, leaving the capital exposure unverified. We must execute a walk-forward analysis with expanded parameters to validate performance before real allocation.

ADDITIONAL METRICS

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