



Backtest #47753 · LPG · EVO\_EVOEVOEVOE\_v723

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v723 strategy generated a nominal +42.10% ROI, yet the statistical significance is negligible due to only three total trades. A 66.7% win rate and 1.14 Sharpe ratio are misleading indicators when max drawdown reached 21.82% in such a small sample. We cannot validate risk-adjusted performance or edge with high confidence given this insufficient backtest length. The next step is to retrain the model on a wider historical dataset to expand trade frequency and stabilize the equity curve before live deployment.

ADDITIONAL METRICS

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