



Backtest #51012 · LPG · EVO_EVOEVOEVOG_v491

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v491 strategy delivered a robust +36.29% ROI with a Sharpe ratio of 1.04, yet the 21.82% maximum drawdown is concerning for institutional risk tolerance. Such a high return alongside a low trade count of only three suggests the sample size is insufficient to confirm statistical significance or strategy stability. The win rate of 66.7% indicates strong directional accuracy, but the lack of volume prevents validation of the edge in different market regimes. A prudent next step is to run a forward simulation on a live sandbox to verify if performance holds under real-time volatility.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73