



Backtest #53331 · LPG · EVO_EVOEVOEVOE_v1908

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1908 strategy generated a robust +41.35% ROI with a 1.13 Sharpe ratio, yet a mere three trades create severe statistical uncertainty regarding the observed 66.7% win rate. The substantial 21.82% drawdown suggests significant downside risk concentrated in high-impact events rather than systematic small losses. While the sample size is too narrow to confirm strategy reliability, the positive risk-adjusted returns indicate potential viability for further validation. The immediate next step is to expand the backtest to a longer historical period with increased trade frequency to assess robustness.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63