



Backtest #53521 · LPG · EVO_EVOEVOEVOE_v2089

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_v2089 strategy generated a robust 41.35% ROI with a 1.13 Sharpe ratio, yet the statistical significance is critically low due to only 3 executed trades. A 21.82% maximum drawdown suggests that the risk parameters were not sufficiently tightened during the limited sample period. While the win rate of 66.7% indicates directional accuracy, the small dataset prevents reliable extrapolation of future performance. The next logical step is to run a longer backtest across multiple market cycles to validate the strategy's consistency.

ADDITIONAL METRICS

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