



Backtest #53625 · LPG · EVO_EVOEVOEVOE_v2317

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_v2317 strategy delivered a robust +41.35% ROI with a Sharpe ratio of 1.13, yet the 21.82% maximum drawdown signals significant volatility risk. With only three trades executed, the sample size is critically insufficient to validate the 66.7% win rate or confirm statistical significance. The high return per trade suggests a high-risk approach that failed to capture a stable trend. We must execute an extended backtest across multiple market cycles to determine if this performance is an anomaly or a repeatable edge.

ADDITIONAL METRICS

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