



Backtest #37234 · LPG · EVO_EVOEVOEVOE_v2039

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2039 strategy generated a nominal 39.17% return, but the statistical validity is critically weak with only three executed trades. A win rate of 66.7% and a Sharpe ratio of 1.08 are unconvincing indicators given such a minuscule sample size, making the 21.82% drawdown highly volatile and non-representative. The performance metrics lack the robustness required for institutional allocation, as a single loss could theoretically erase the entire gain. Immediate next steps require expanding the backtest window to ensure sufficient trade frequency for reliable parameter validation.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33