



Backtest #38297 · LPG · EVO_EVOEVOEVOG_v1660

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v1660 strategy delivered a 40.41% ROI with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence in these results. A Sharpe ratio of 1.10 suggests moderate risk-adjusted returns, but the 21.82% maximum drawdown indicates significant volatility exposure that warrants caution. The performance is likely driven by a few outlier trades rather than a robust edge, making the current metrics prone to overfitting. To validate the strategy, I recommend running a walk-forward analysis to test its stability across different market regimes and time periods. Without a larger dataset, any conclusion about its viability remains speculative.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47