



Backtest #38337 · LPG · EVO_EVOEVOEVOG_v482

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_v482 strategy achieved a 40.41% ROI with a 1.10 Sharpe ratio, but the 21.82% drawdown and only three trades reveal a statistically insignificant sample size. While the win rate of 66.7% suggests strong directional accuracy, the low trade count prevents reliable confidence intervals for this performance metric. The strategy likely overfitted to recent volatility, failing to demonstrate robustness across different market regimes. Before deployment, you must run a forward test with stricter position sizing to validate risk-adjusted returns on a larger dataset.

ADDITIONAL METRICS

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