



Backtest #38619 · LPG · EVO_EVOEVOEVOE_v833

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_EVOEVOEVOE_v833 strategy generated a 40.41% return with a 1.10 Sharpe ratio, yet the statistical validity is critically compromised by only three total trades. A 21.82% maximum drawdown suggests significant volatility exposure, which is not adequately captured by such a small sample size. While the 66.7% win rate indicates a potential edge, the lack of trade frequency prevents any reliable assessment of strategy robustness or consistency. Consequently, the current performance data is insufficient to form a high-confidence investment thesis for this asset. The immediate next step is to expand the backtest lookback period or adjust entry filters to generate a statistically significant number of trades before deployment.

ADDITIONAL METRICS

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