



Backtest #38693 · LPG · EVO_EVOEVOEVOE_v645

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_v645 strategy delivered a +40.41% ROI, yet a win rate of 66.7% with only 3 total trades renders these metrics statistically insignificant and highly prone to variance. A maximum drawdown of 21.82% suggests substantial volatility risk that the low trade count fails to contextualize for institutional risk-adjusted performance. While the sharp ratio of 1.10 indicates positive risk-adjusted returns, the sample size is insufficient to validate the strategy's robustness or confirm the alpha source. The critical next step is to expand the backtest horizon using higher-frequency data to accumulate enough trades for meaningful statistical confidence before live deployment.

ADDITIONAL METRICS

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