



Backtest #44082 · LPG · EVO_EVOEVOEVOE_v2212

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2212 strategy generated a 40.41% ROI with a 66.7% win rate, yet the statistical significance is critically low due to only three trades. A 21.82% maximum drawdown combined with a 1.10 Sharpe ratio suggests high volatility risk that the small sample size fails to quantify accurately. We cannot confidently extrapolate performance or risk metrics from such a limited dataset. The next step is to expand the backtest lookback period and adjust parameters to generate a larger trade history before deployment. This approach will provide the robust statistical confidence required for institutional decision-making.

ADDITIONAL METRICS

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