



Backtest #51000 · LPG · EVO_EVOEVOEVOG_v478

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v478 strategy delivered a +36.29% ROI with a 66.7% win rate, yet the sample size of only three trades creates severe statistical noise that invalidates the observed 21.82% drawdown as a reliable risk metric. While the 1.04 Sharpe ratio suggests positive risk-adjusted returns, it is insufficient for institutional confidence without a larger dataset to confirm trend persistence. The strategy likely overfits to specific market microstructure, failing to generalize across broader volatility regimes. Next, expand the backtest window using at least 100 trades to validate the win rate and smooth out equity curve anomalies before deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73