



Backtest #51164 · LPG · EVO_EVOEVOEVOE_v814

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v814 strategy delivered a 36.29% ROI but generated only three trades, rendering the 66.7% win rate and 1.04 Sharpe ratio statistically insignificant. A 21.82% drawdown suggests the single losing position materially impacted equity, indicating a lack of robustness in risk management under stress. With such a small sample size, current performance metrics are unreliable and do not confirm the strategy's viability for live deployment. The next step is to execute a larger backtest over a minimum 100-trade period to validate these results and ensure consistency across different market regimes.

ADDITIONAL METRICS

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