



Backtest #54994 · LPG · EVO_EVOEVOEVOE_v2058

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2058 strategy generated a 41.35% ROI with a 66.7% win rate, but the statistical significance is negligible due to only three trades. A maximum drawdown of 21.82% relative to a single trade count suggests extreme volatility rather than robust risk management. The reported Sharpe ratio of 1.13 is likely inflated by the small sample size and does not reflect true risk-adjusted performance. Expanding the backtest window to include more market cycles is essential before deploying this logic live.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63