



Backtest #52034 · LPG · EVO_EVOEVOEVOE_v762

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_v762 strategy delivered a 36.29% ROI with a 66.7% win rate, yet the reliance on only three trades severely undermines statistical confidence in these metrics. While the risk-adjusted returns suggest a viable edge, the 21.82% maximum drawdown indicates significant volatility exposure that the small sample size masks. This performance cannot be generalized without verifying consistency across a broader dataset of market conditions. The next critical step is to expand the backtesting window to hundreds of trades to validate if the Sharpe ratio of 1.04 holds under stress.

ADDITIONAL METRICS

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