



Backtest #56827 · LPG · EVO_EVOEVOEVOE_v766

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v766 strategy generated a 38.21% ROI with a 1.07 Sharpe ratio, yet the 21.52% drawdown and only three trades indicate a statistically insignificant sample size. While the win rate of 66.7% suggests potential alpha, the low trade frequency prevents reliable assessment of strategy robustness across varying market regimes. This result reflects high volatility rather than confirmed edge, necessitating cautious interpretation of the positive returns. To validate the approach, we must execute a longer backtest with expanded lookback periods and more frequent trade signals. Until the trade count increases, these metrics should be treated as exploratory data rather than a deployable edge.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03