



Backtest #40077 · LPG · EVO\_EVOEVOEVOE\_v1977

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +40.41% | 1.10   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v1977 strategy delivered a 40.41% return with a 66.7% win rate, yet the 21.82% maximum drawdown reveals significant volatility risk. A Sharpe ratio of 1.10 indicates moderate efficiency, but the statistically insignificant sample of only three trades renders these metrics highly unreliable. The strategy likely captured a short-term outlier without establishing a robust trend-following mechanism. We must expand the backtest window to at least 500 trades to validate statistical confidence before deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 40.41%     |
| Sortino Ratio   | 0.90       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14045.47 |