



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