



Backtest #44090 · LPG · EVO\_EVOEVOEVOE\_v1784

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1784 strategy generated a 40.41% ROI with a 1.10 Sharpe ratio, yet the 21.82% maximum drawdown reveals excessive volatility risk inherent in the entry logic. A win rate of 66.7% is statistically insignificant given only three trades, leaving the performance highly susceptible to random noise rather than a robust edge. The sample size is far too small to validate the consistency of returns or the reliability of the stop-loss placement. We must expand the historical lookback window and increase trade frequency to determine if this alpha survives broader market regimes 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 |