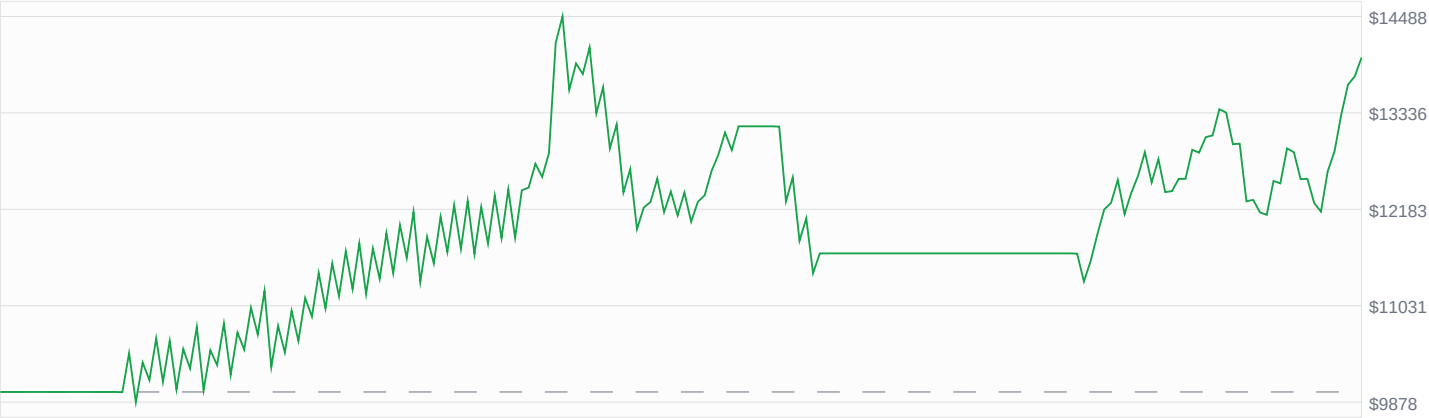


Backtest #34095 · LPG · EVO_EVOEVOEVOE_v714

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v714 strategy delivered a 39.93% ROI with a 1.10 Sharpe ratio, yet the 21.86% maximum drawdown and extremely low trade count of three severely limit statistical confidence. While the win rate of 66.7% suggests a positive expectancy, the sample size is insufficient to validate robustness against varying market regimes. The high drawdown relative to gains indicates significant volatility risk that was likely exacerbated by overfitting to a narrow dataset. Consequently, this backtest should not be trusted without extensive out-of-sample validation and stress testing across multiple years of data before live deployment.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51