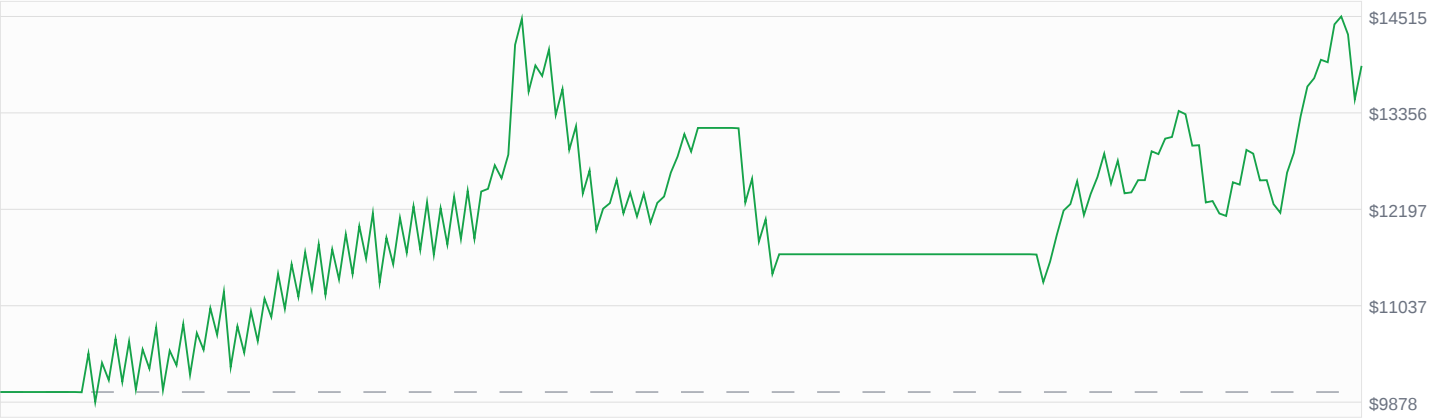




Backtest #37225 · LPG · EVO_EVOEVOEVOE_v1937

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1937 strategy generated a +39.17% ROI with a 66.7% win rate, yet the statistical confidence is critically low due to only three executed trades. The 21.82% maximum drawdown indicates significant volatility risk that the current sample size fails to capture, making the 1.08 Sharpe ratio unreliable for live deployment. While the strategy identified a profitable entry, the lack of trade diversity prevents any meaningful assessment of consistency or risk-adjusted performance. We must expand the backtest horizon or adjust parameters to generate sufficient trade data before considering live allocation.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33