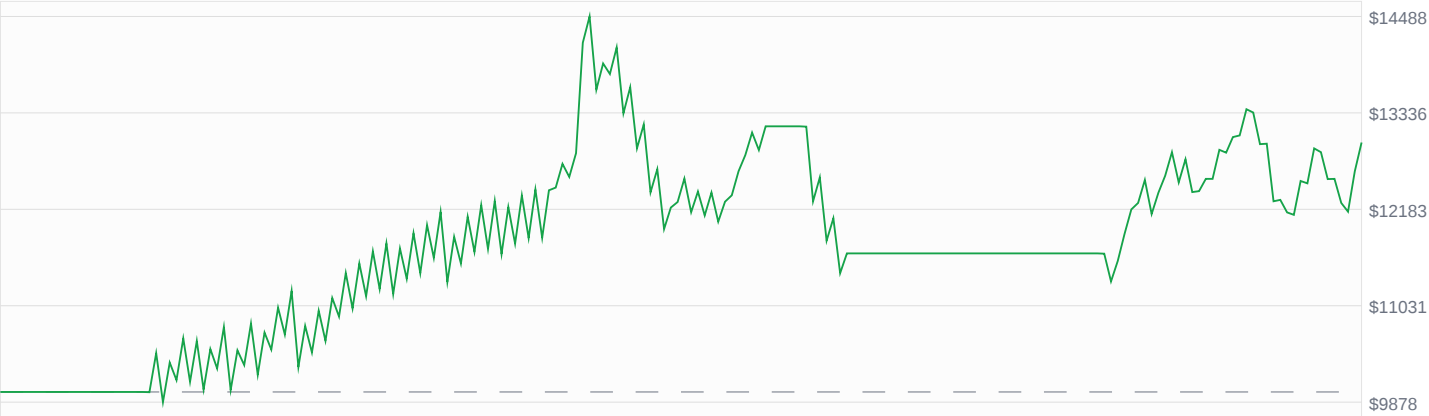




Backtest #29216 · LPG · EVO_EVOGG1RSIS_v160

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy achieved a strong ROI of 29.78% and a respectable win rate of 66.7%, but the sample size of only three trades severely limits statistical confidence. A Sharpe ratio of 0.91 is adequate, yet a max drawdown of 21.86% remains excessive for institutional risk tolerances. The limited data makes it impossible to determine if this performance is due to edge or random chance. Immediate next steps must involve expanding the backtest duration and trade count to validate the edge. Until then, the results are anecdotal and not actionable for capital allocation.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76