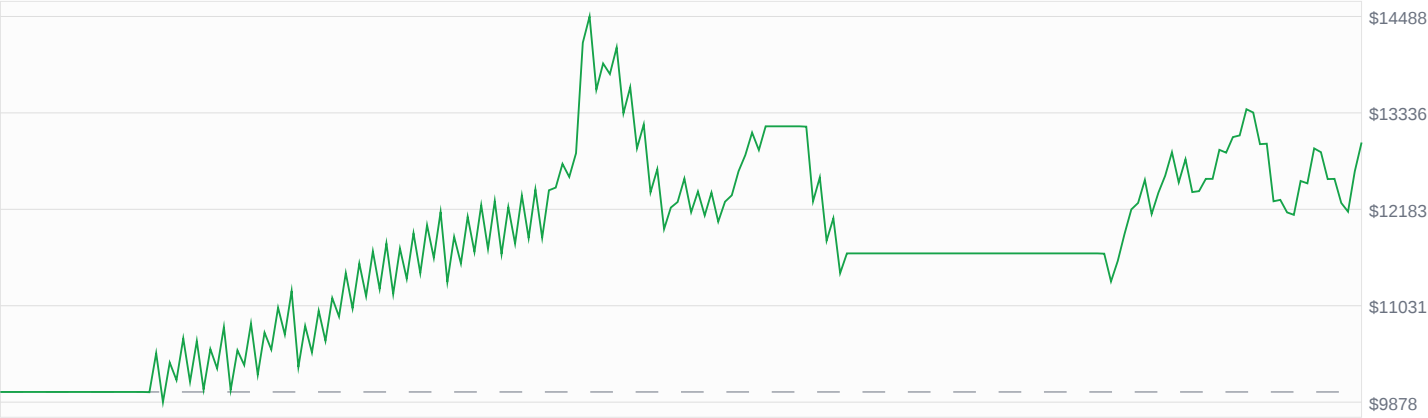




Backtest #29556 · LPG · EVO_EVOEVOEVOE_v807

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 generated a strong +29.78% ROI with a solid 66.7% win rate, but the sample size of only three trades renders these statistics statistically insignificant and potentially luck-driven. A Sharpe ratio of 0.91 is acceptable, yet a maximum drawdown of 21.86% suggests substantial volatility relative to the limited data points. Institutional rigor demands a larger sample to distinguish true alpha from random variance. I recommend expanding the backtest period to include at least 50 trades for reliable confidence intervals before any further capital allocation. This ensures the edge is robust across varying market conditions.

ADDITIONAL METRICS

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