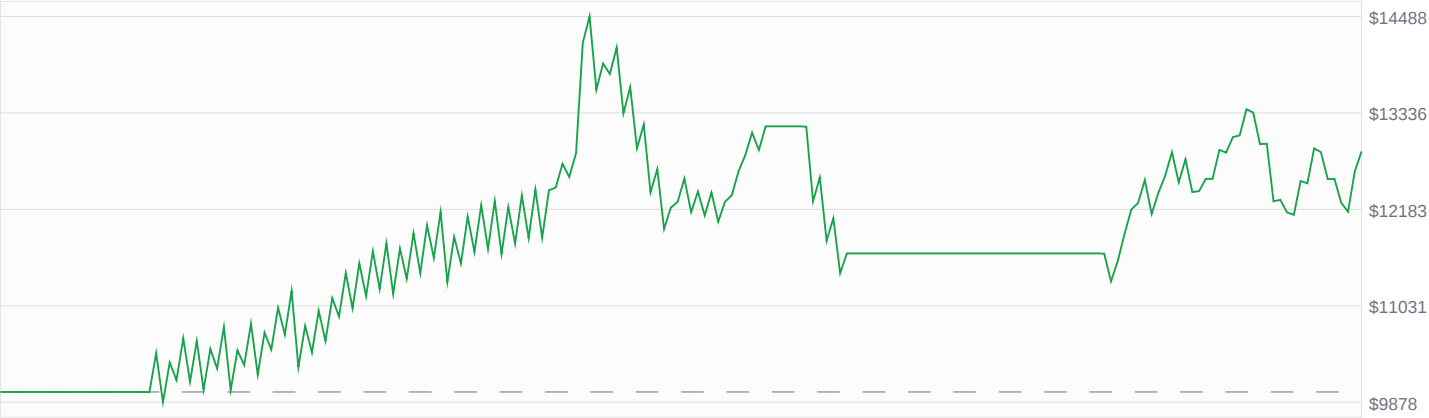




Backtest #30089 · LPG · EVO_EVOEVOEVOE_v629

ROI	Sharpe	Win Rate	Max Drawdown
+28.71%	0.89	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy captured a 28.71% return with a 66.7% win rate, yet the 21.86% max drawdown and 0.89 Sharpe ratio signal substantial volatility for the yield. A sample size of only three trades lacks statistical significance, rendering the results more anecdotal than robust for institutional allocation. The high drawdown relative to the return suggests the model is sensitive to specific market regimes rather than possessing consistent edge. Immediate next steps must involve expanding the backtest window to increase trade count and validate risk-adjusted performance metrics. Until then, the strategy remains unverified and too risky for capital deployment.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55