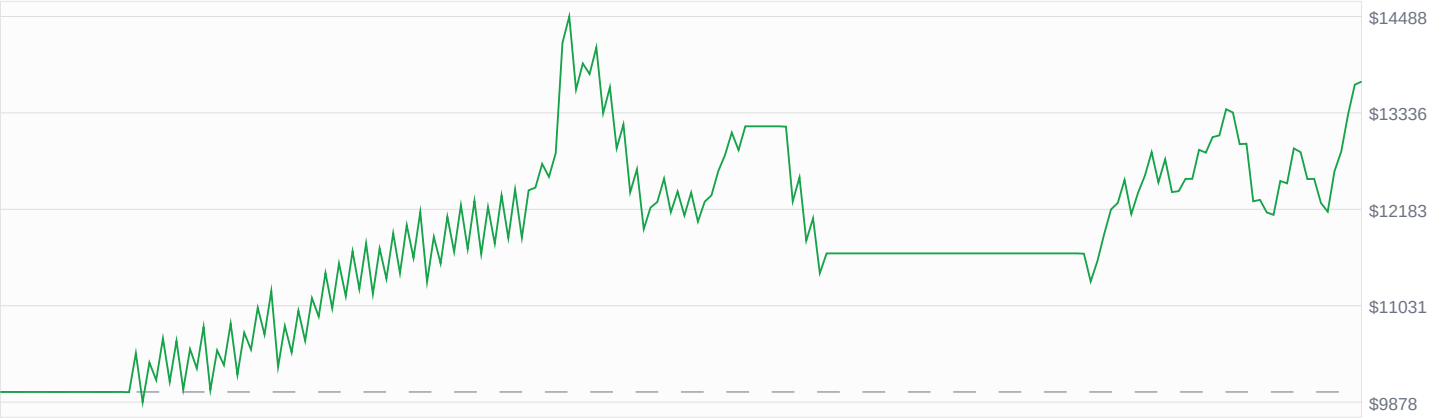




Backtest #32220 · LPG · EVO_EVOGG1RSIS_v439

ROI	Sharpe	Win Rate	Max Drawdown
+37.06%	1.05	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy captures a strong 37.06 percent return with a respectable 66.7 percent win rate. However, the 1.05 Sharpe ratio is undermined by a severe 21.86 percent max drawdown. Statistical confidence is virtually nonexistent with only three total trades executed. This tiny sample size makes the performance metrics highly susceptible to random variance. We must extend the backtest period to a minimum of two hundred trades to validate the strategy.

ADDITIONAL METRICS

CAGR	37.06%
Sortino Ratio	0.84
Turnover	7.34x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13709.71