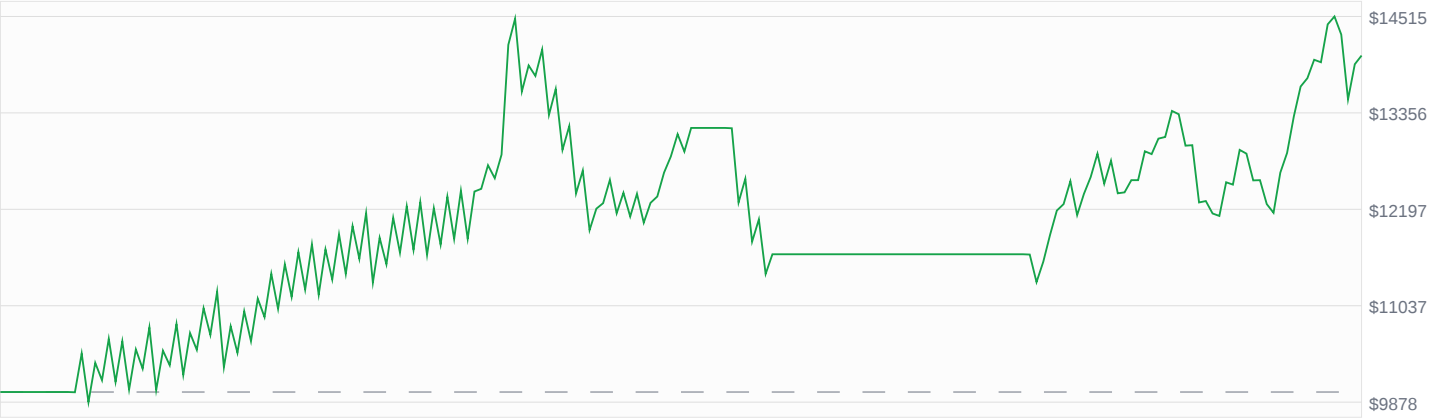




Backtest #38658 · LPG · EVO_EVOEVOEVOE_v620

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 40.41 percent return with a 1.10 Sharpe ratio, indicating acceptable risk-adjusted performance. However, the 21.82 percent maximum drawdown is significant relative to the gain and suggests high volatility exposure. With only three total trades, the 66.7 percent win rate lacks statistical significance, making the results potentially driven by luck rather than edge. This small sample size prevents reliable inference about the strategy's true expectancy or robustness across market regimes. The immediate next step is to extend the backtest period to include at least fifty trades to validate consistency and confirm the observed alpha is not a statistical anomaly.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47