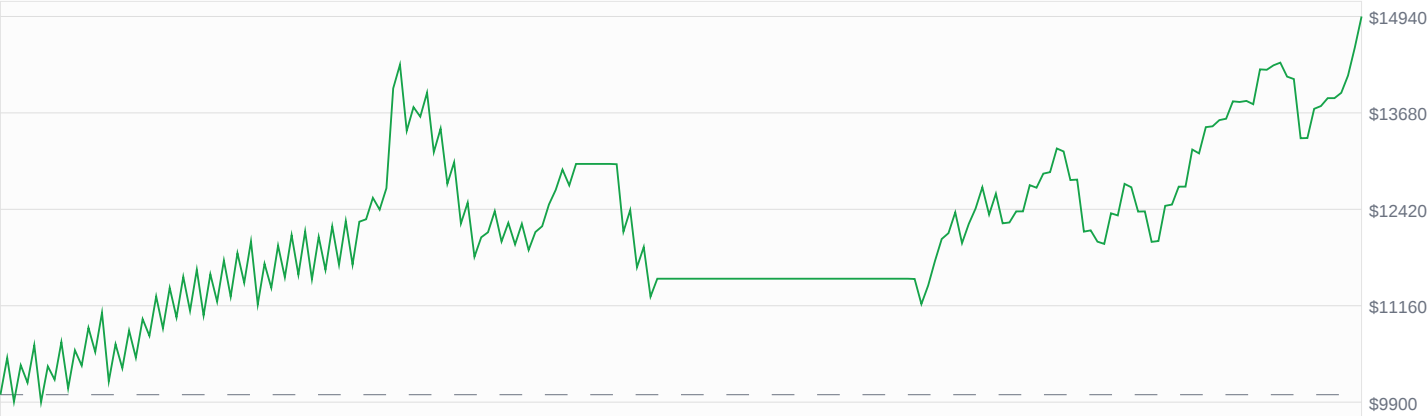




Backtest #56991 · LPG · EVO_EVOEVOEVOE_v2167

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 49.35% return with a 1.28 Sharpe ratio, but the 20.94% max drawdown indicates significant volatility exposure. The 66.7% win rate is statistically meaningless with only three trades, as the sample size is too small to establish any confidence in the model's edge. While the positive results are encouraging, the lack of statistical significance means we cannot rule out luck as the primary driver of performance. The next step is to run a minimum of one hundred additional trades to validate the consistency of the signal logic before considering any capital deployment.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90