



Backtest #23376 · LPG · EVO_WEBIDEA_v1795

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a twenty-five percent return but with only three trades, rendering statistical significance negligible. A sixty-seven percent win rate is promising yet insufficient to prove edge over random chance. The twenty-nine percent drawdown relative to returns suggests high volatility risk that undermines the acceptable Sharpe ratio. While the alpha appears present, the sample size is too small to trust the model for live deployment. Backtest expansion with increased trade volume is required to validate the signal reliability before considering capital allocation.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91