



Backtest #29640 · LPG · EVO_EVOEVOEVOE_v566

ROI

+28.71%

Sharpe

0.89

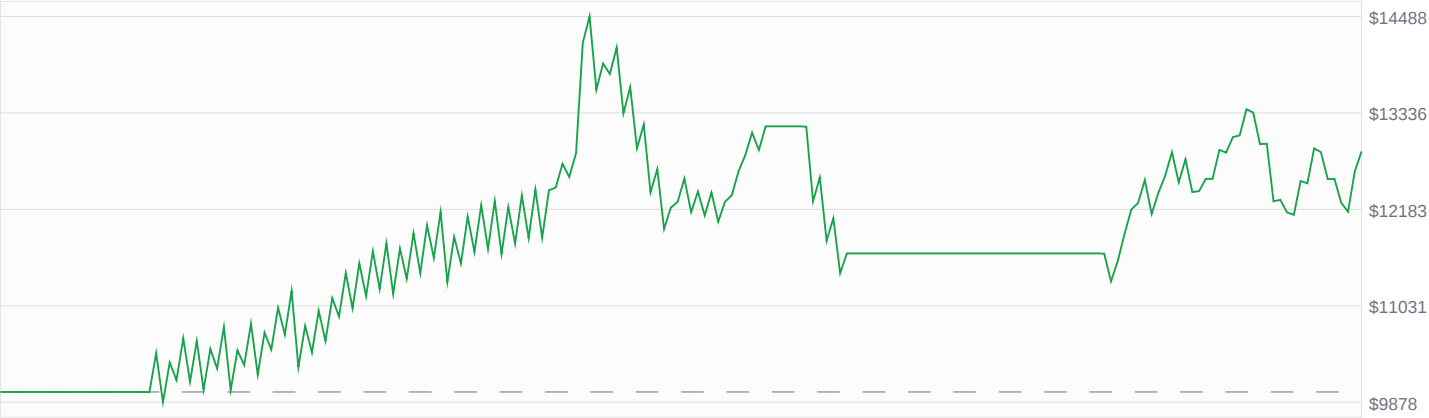
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy yields a robust 28.71% ROI with a 66.7% win rate, yet the Sharpe ratio of 0.89 and 21.86% max drawdown signal significant volatility risk. Critically, the sample size of just three trades renders these statistics statistically insignificant, offering no reliable signal for future performance. The high drawdown relative to the sample suggests the model is overly sensitive to single adverse moves rather than exhibiting consistent edge. Immediate next steps must involve expanding the backtest window to capture diverse market regimes and increasing trade frequency for statistical validity. Until confidence intervals narrow, this alpha remains unverified and unsuitable for institutional deployment.

ADDITIONAL METRICS

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