



Backtest #29986 · LPG · EVO\_EVOEVOEVOE\_v606

ROI

+28.71%

Sharpe

0.89

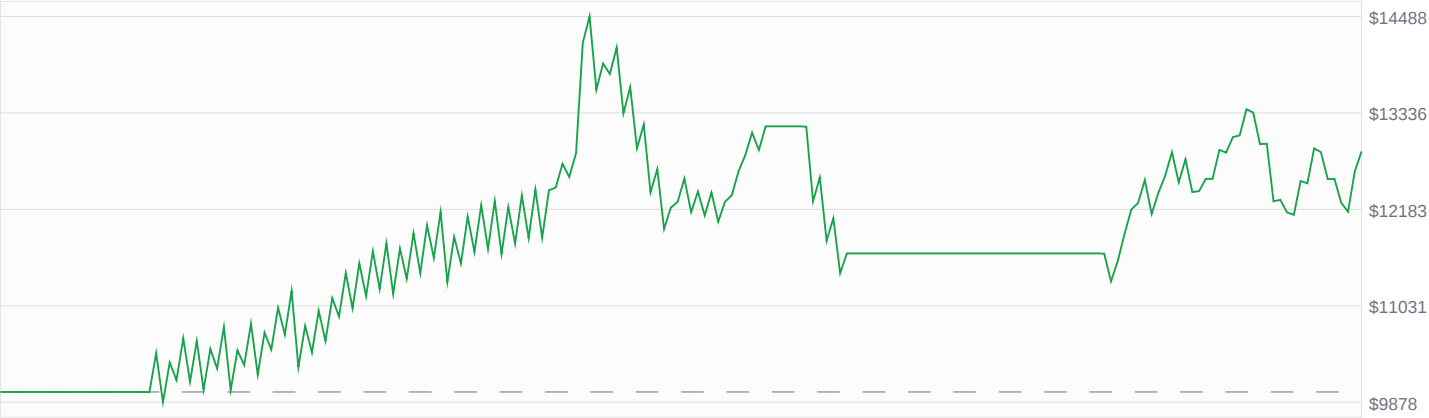
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy shows strong directional accuracy with a 66.7% win rate and solid risk-adjusted returns, yet the sample size of three trades is statistically insignificant for institutional validation. A 21.86% maximum drawdown is excessive relative to the Sharpe ratio of 0.89, indicating potential tail risk or inconsistent position sizing. The positive ROI suggests underlying edge, but confidence intervals are too wide to deem the signal robust. You must expand the backtest period to include at least 100 trades to verify if performance persists across varying market regimes. Until then, treat this as a preliminary signal rather than a proven alpha source.

ADDITIONAL METRICS

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