



Backtest #29987 · LPG · EVO_EVOEVOEVOE_v608

ROI

+28.71%

Sharpe

0.89

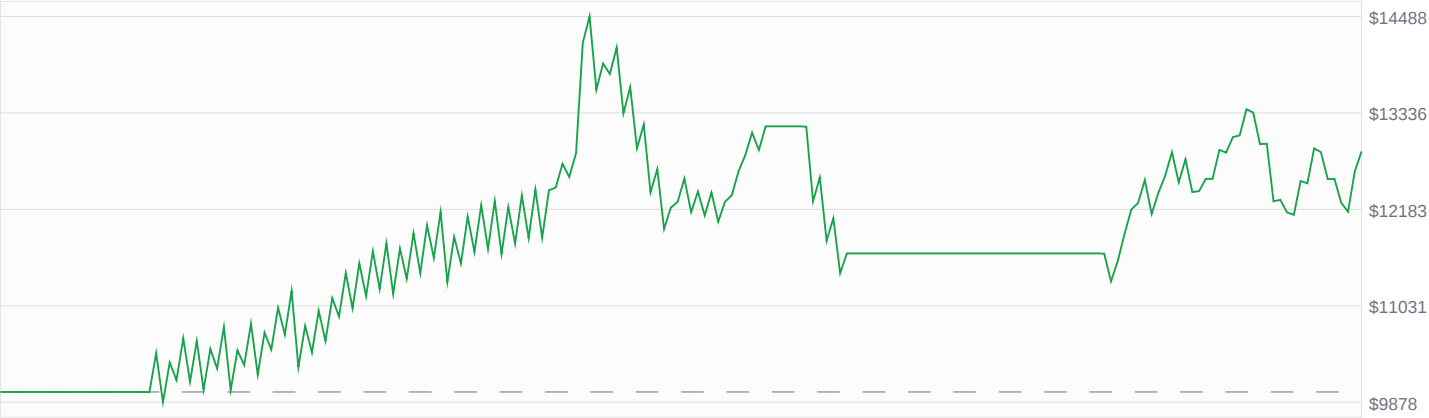
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a robust +28.71% return with a respectable Sharpe ratio of 0.89, yet the 3-trade sample size renders these metrics statistically insignificant and prone to survivorship bias. While the 66.7% win rate is encouraging, the 21.86% max drawdown suggests high volatility that may not hold up over longer horizons or different market regimes. Investors should view this as a preliminary signal rather than a validated edge, as the limited data cannot confirm alpha sustainability. Further testing with a minimum of 50 trades across varied market conditions is required to establish statistical confidence. Until then, the strategy remains unproven and unsuitable for capital deployment.

ADDITIONAL METRICS

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