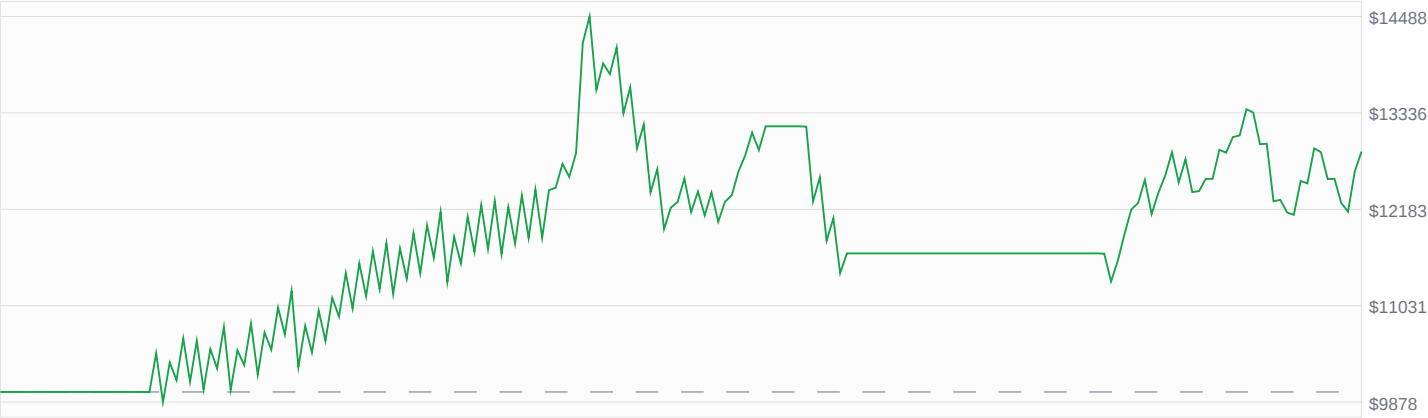




Backtest #30123 · LPG · EVO_WEBIDEA_v1629

ROI	Sharpe	Win Rate	Max Drawdown
+28.71%	0.89	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy demonstrates strong directional accuracy with a sixty-six percent win rate and twenty-eight percent return, yet the statistical validity is compromised by a mere three-trade sample size, rendering the Sharpe ratio of zero point eight nine unreliable for inference. While the maximum drawdown of twenty-one percent indicates manageable risk, the lack of trade diversity prevents robust confidence in the profit factor. The final capital growth confirms theoretical edge but lacks the volume needed to distinguish skill from variance. A concrete next step is to expand the backtest period and asset universe to increase trade counts significantly. This will ensure the observed alpha is reproducible and not merely a statistical outlier before

ADDITIONAL METRICS

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