



Backtest #4876 · LPG · EVO_WEBIDEA_v1523

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 shows strong capital preservation with a \$12,498 final value, yet the 28.96% max drawdown is dangerously high for institutional standards. A win rate of 66.7% is encouraging, but the sample size of only three trades offers negligible statistical confidence in the edge. The Sharpe ratio of 0.94 suggests mediocre risk-adjusted returns relative to the volatility endured. To validate robustness, you must expand the backtest period to capture more market regimes and increase the trade count significantly.

ADDITIONAL METRICS

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