



Backtest #28301 · LPG · EVO_EVOEVOEVOE_v1825

ROI

+29.78%

Sharpe

0.91

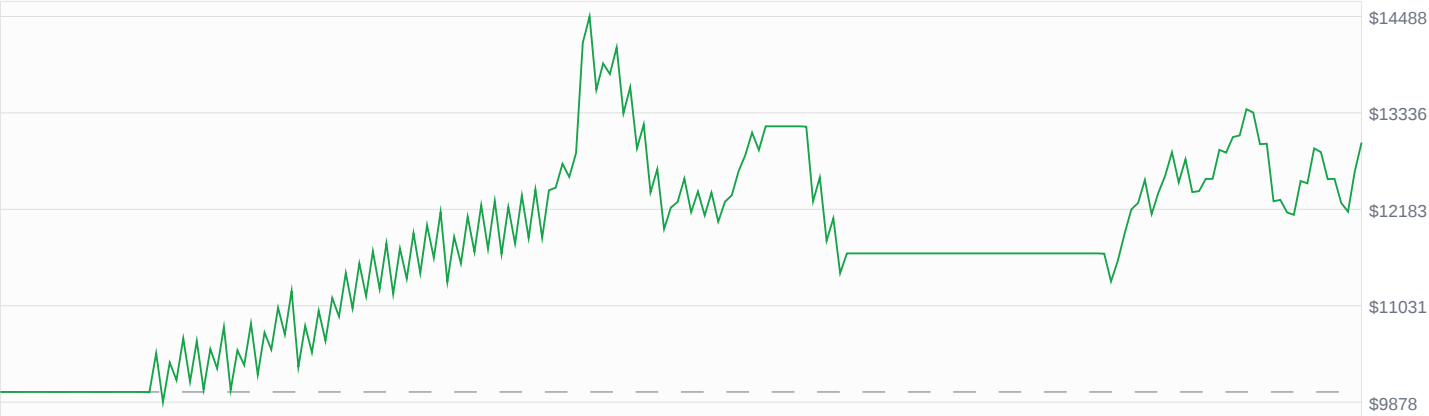
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +29.78% ROI on a \$12,981 base is statistically irrelevant with only three trades, making the 66.7% win rate a random artifact rather than a robust signal. The 0.91 Sharpe ratio and 21.86% drawdown suggest high volatility that cannot be validated without a significantly larger sample size. While the strategy captured upside, the tiny N renders any confidence interval meaningless for institutional deployment. You must expand the backtest period to capture at least 50 trades to establish statistical significance before considering further optimization.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76