



Backtest #29286 · LPG · EVO_EVOEVOEVOE_v1948

ROI

+29.78%

Sharpe

0.91

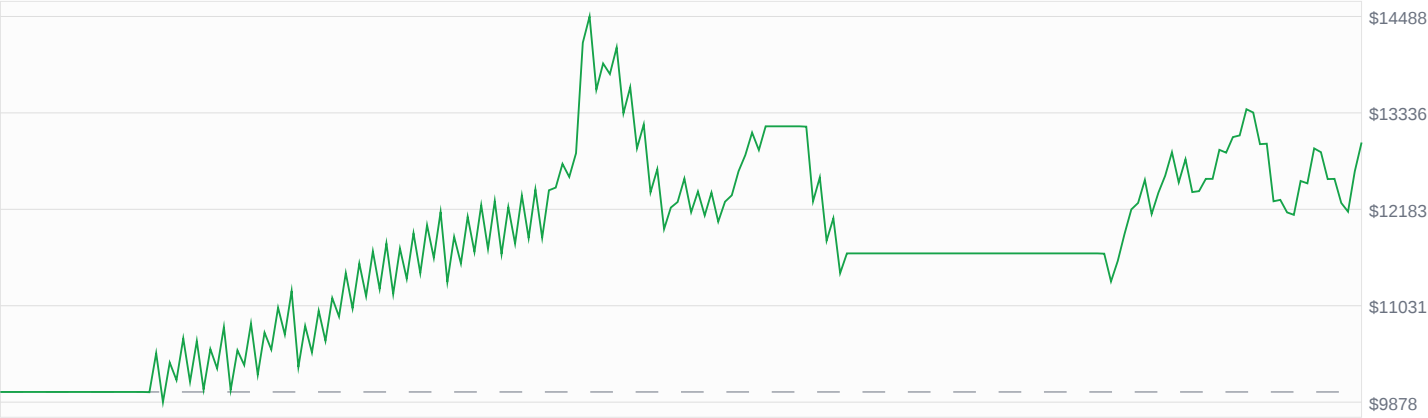
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a +29.78% ROI with a 66.7% win rate, yet the sample size of only three trades renders statistical confidence negligible. A Sharpe ratio of 0.91 and 21.86% drawdown indicate significant volatility risk that cannot be validated by such limited data. While the final capital grew to \$12,981.76, the results are likely noise rather than signal. Further optimization requires expanding the backtest window to capture diverse market regimes. Immediate focus should be on increasing trade frequency to ensure robustness.

ADDITIONAL METRICS

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