



Backtest #29704 · LPG · EVO_EVOEVOEVOE_v1871

ROI

+28.71%

Sharpe

0.89

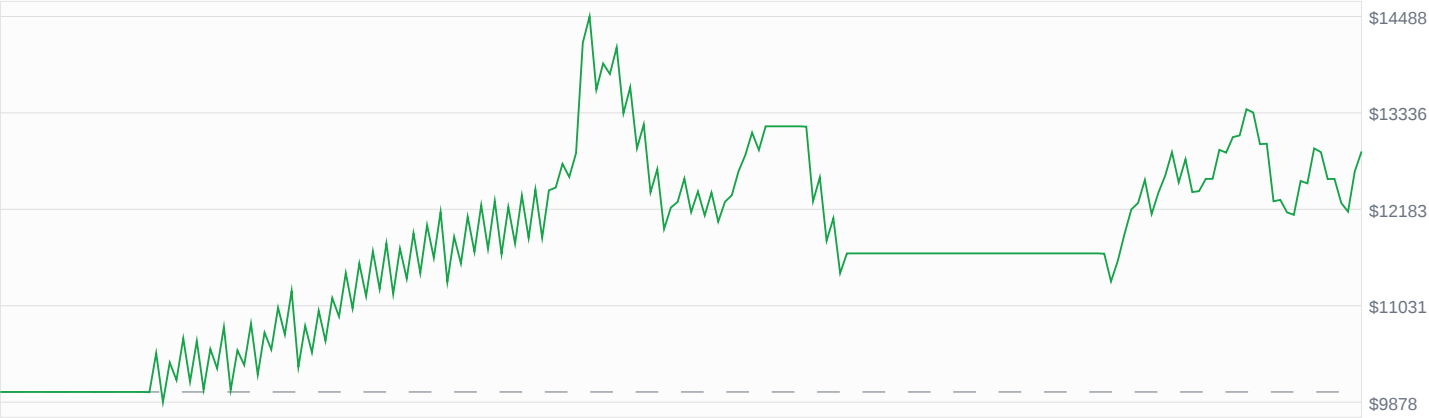
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy achieved a 28.71% ROI with a 66.7% win rate, though the Sharpe ratio of 0.89 suggests suboptimal risk-adjusted returns. The 21.86% max drawdown indicates significant volatility exposure relative to the gains. However, the sample size of only three trades is statistically insignificant for drawing robust conclusions. Performance metrics may be heavily skewed by outlier events rather than consistent edge. Future analysis requires a larger dataset to validate the strategy's reliability.

ADDITIONAL METRICS

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