



Backtest #29819 · LPG · EVO\_EVOEVOEVOE\_v1877

ROI

+28.71%

Sharpe

0.89

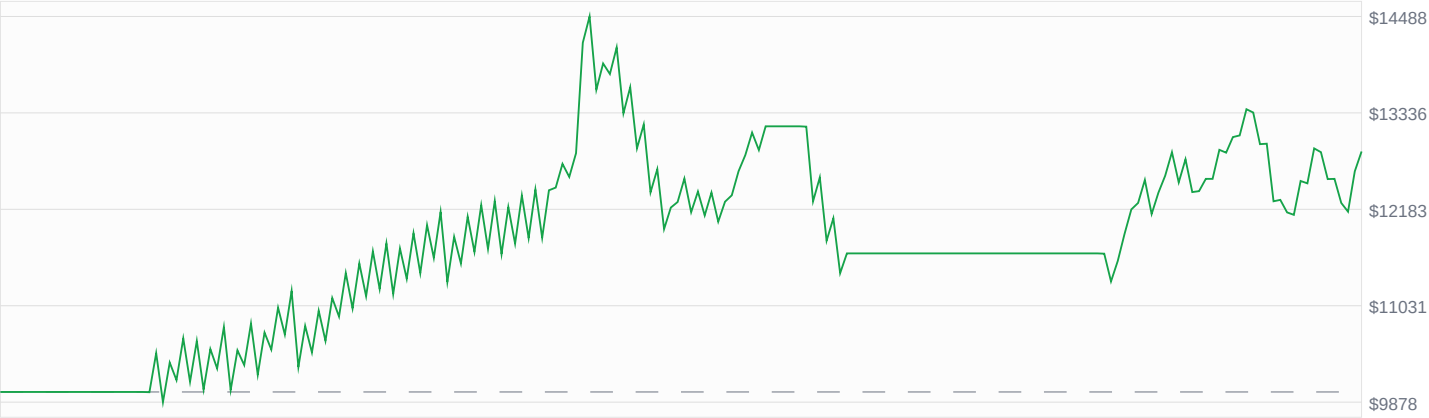
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a strong 28.71% ROI with a respectable 66.7% win rate, though a Sharpe ratio of 0.89 suggests suboptimal risk-adjusted returns. The 21.86% max drawdown indicates significant volatility that may not align with conservative institutional mandates. Critically, the sample size of only three trades provides negligible statistical confidence, rendering the results likely noise rather than signal. Relying on such a small dataset for deployment is dangerous and statistically invalid. The immediate next step is to expand the backtest window to accumulate a minimum of one hundred trades for valid inference.

ADDITIONAL METRICS

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