



Backtest #35817 · LPG · EVO\_EVOEVOEVOE\_v1940

ROI

+44.16%

Sharpe

1.17

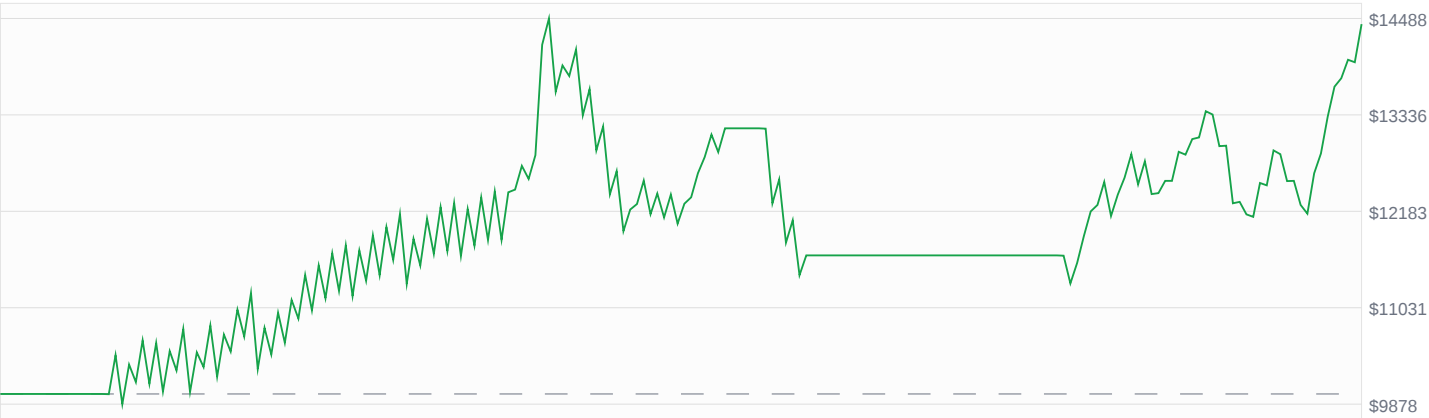
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for strategy EVO\_EVOEVOEVOE\_v1940 shows a 44.16% ROI with a 66.7% win rate, yet the 21.86% drawdown and low Sharpe ratio of 1.17 indicate high volatility relative to returns. With only three trades, the statistical sample is insufficient to validate the strategy's edge or confirm the robustness of these metrics. The limited trade count prevents distinguishing between genuine alpha and random luck, casting significant doubt on the reliability of the results. Consequently, increasing the simulation period or adjusting entry filters to generate more data points is a necessary next step.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 44.16%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.41x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14420.73 |