



Backtest #28146 · LPG · EVO_EVOWEBIDEA_v334

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 29.78% ROI with a 0.91 Sharpe ratio, but confidence is critically undermined by only three total trades. While the 66.7% win rate appears strong, such a small sample size cannot statistically distinguish alpha from random variance. A 21.86% max drawdown is excessive for this trade count, suggesting poor risk-adjusted efficiency. The results are insufficient to validate the strategy's robustness or edge. Run a walk-forward analysis with larger sample sizes before considering deployment.

ADDITIONAL METRICS

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