



Backtest #28341 · LPG · EVO_EVOWEBIDEA_v313

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 strong +29.78% ROI with a solid 66.7% win rate, yet the Sharpe of 0.91 and 21.86% drawdown suggest significant volatility relative to returns. The critical flaw is the sample size of only three trades, rendering statistical confidence negligible and results highly susceptible to overfitting. This tiny dataset cannot reliably distinguish edge from random noise, making the performance metrics potentially misleading for live deployment. Immediate next steps must involve expanding the backtest window to include more market cycles and increasing the trade count to validate robustness. Until then, the results remain anecdotal and unsuitable for institutional capital allocation.

ADDITIONAL METRICS

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