



Backtest #30351 · LPG · EVO_EVOWEBIDEA_v421

ROI

+33.11%

Sharpe

0.97

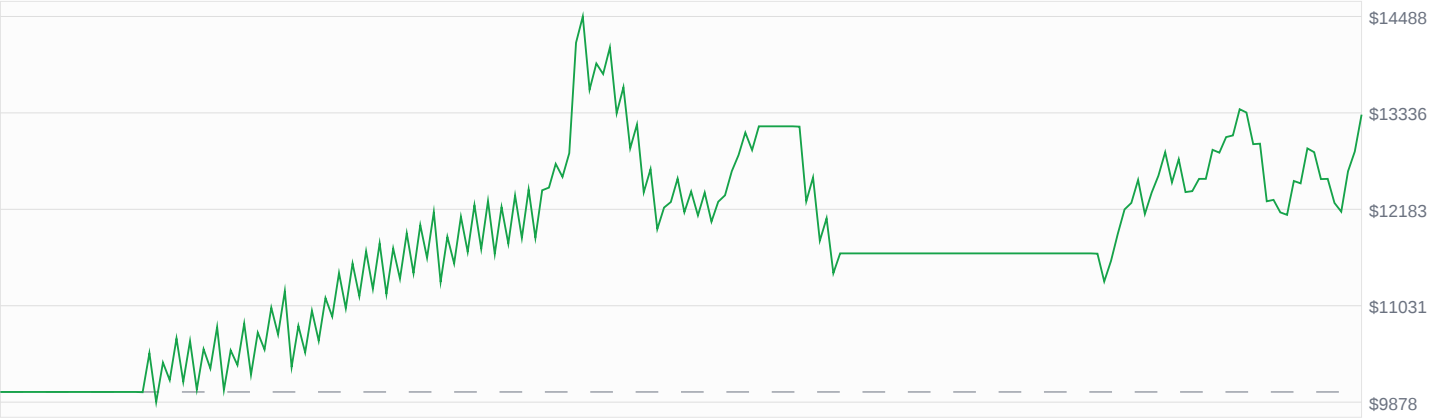
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 33.11% ROI with a respectable 66.7% win rate, yet the 21.86% max drawdown and 0.97 Sharpe ratio indicate significant volatility for institutional capital. The critical flaw lies in the total of only three trades, which renders the statistical sample too small to establish any meaningful confidence in the edge. This low volume suggests the signals may be capturing noise rather than a robust market inefficiency, making the high returns potentially misleading. To validate the approach, the system must backtest on a larger historical dataset to increase the trade count and stabilize the performance metrics before any live deployment.

ADDITIONAL METRICS

CAGR	33.11%
Sortino Ratio	0.78
Turnover	7.30x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13314.70