



Backtest #45419 · LPG · EVO_EVOWEBIDEA_v301

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +40.41% ROI and 1.10 Sharpe ratio suggest strong initial momentum, but the 21.82% max drawdown indicates significant volatility risk. With only three total trades, the 66.7% win rate lacks statistical significance, making the results highly susceptible to random variance rather than consistent edge. This small sample size prevents reliable confidence in the strategy's long-term robustness or risk-adjusted performance. To validate the model, extend the backtesting window to include at least fifty to one hundred trades across diverse market regimes. This approach will clarify whether the observed alpha is structural or merely a statistical artifact of limited data.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47