



Backtest #51245 · LPG · EVO_EVOWEBIDEA_v364

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +36.29% ROI and 66.7% win rate look attractive, but the 1.04 Sharpe ratio and 21.82% max drawdown reveal fragile risk-adjusted performance. With only three trades, the sample size is statistically negligible, meaning these results likely reflect luck rather than a robust edge. The strategy lacks proven consistency, as high volatility and significant drawdowns persist despite the positive return. Do not deploy capital based on this data; instead, extend the backtest to at least one hundred trades to establish statistical significance.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73