



Backtest #51623 · LPG · EVO_EVOWEBIDEA_v397

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 is entirely an artifact of the tiny sample, with only three trades providing zero statistical confidence. A Sharpe ratio of 1.04 is meaningless here, and the 21.82% max drawdown on a 66.7% win rate suggests severe variance rather than edge. This backtest proves nothing about strategy viability. You must extend the simulation to at least two hundred trades to establish any meaningful risk profile.

ADDITIONAL METRICS

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