



Backtest #5984 · LPG · EVO_WEBIDEA_v1645

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

EVO_WEBIDEA_v1645 generated a +24.95% ROI with a respectable 66.7% win rate, yet the 28.96% max drawdown is excessive for institutional standards. The Sharpe ratio of 0.94 indicates mediocre risk-adjusted returns relative to the volatility incurred. Critically, the sample size of only three trades provides zero statistical confidence in the strategy's edge. This result is likely noise rather than alpha, making any performance claim speculative. Further backtesting with a significantly larger dataset is required to validate the logic before deployment.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91