



Backtest #49324 · LPG · EVO_EVOWEBIDEA_v379

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

A 42.10% ROI with a 1.14 Sharpe ratio looks attractive on the surface, but the 21.82% max drawdown reveals significant volatility risk. The strategy's 66.7% win rate is statistically meaningless with only three total trades, as this sample size lacks the power to distinguish genuine edge from random luck. The primary failure here is the absence of robust statistical confidence, making the performance metrics unreliable for institutional decision-making. You must expand the backtest dataset to include at least several hundred trades to validate whether the alpha persists across different market regimes.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40