



Backtest #57317 · LPG · EVO_EVOWEBIDEA_v340

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 46.76% return with a 1.23 Sharpe ratio, yet the 20.33% drawdown and meager three trades severely compromise statistical confidence. High win rate metrics are misleading when based on such a small sample size, making the observed performance vulnerable to random noise rather than genuine edge. The aggressive position sizing likely exacerbated volatility, creating a fragile equity curve unsuitable for live deployment. We must expand the lookback period or reduce trade frequency to validate robustness before risking capital.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80