



Backtest #41407 · LPG · EVO_WEBIDEA_v1572

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +40.41% ROI and 66.7% win rate suggest positive alpha, but the three-trade sample is statistically insignificant for institutional confidence. A Sharpe ratio of 1.10 is respectable, yet it lacks robustness due to the minimal data points. The 21.82% max drawdown is excessive relative to the returns, indicating poor risk-adjusted performance. We need to validate this strategy over a larger historical dataset to ensure the signals are not merely noise. Expanding the backtest to at least fifty trades is the critical next step before any capital allocation.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47