



Backtest #44910 · LPG · EVO_WEBIDEA_v2281

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 1.10 Sharpe ratio suggest initial alpha, but the 21.82% drawdown is disproportionate to the gains. With only three trades, the 66.7% win rate lacks statistical significance, making the results highly susceptible to variance. This small sample size prevents reliable confidence in the strategy's long-term viability or risk-adjusted performance. Increase the backtest window to at least fifty trades before evaluating further.

ADDITIONAL METRICS

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