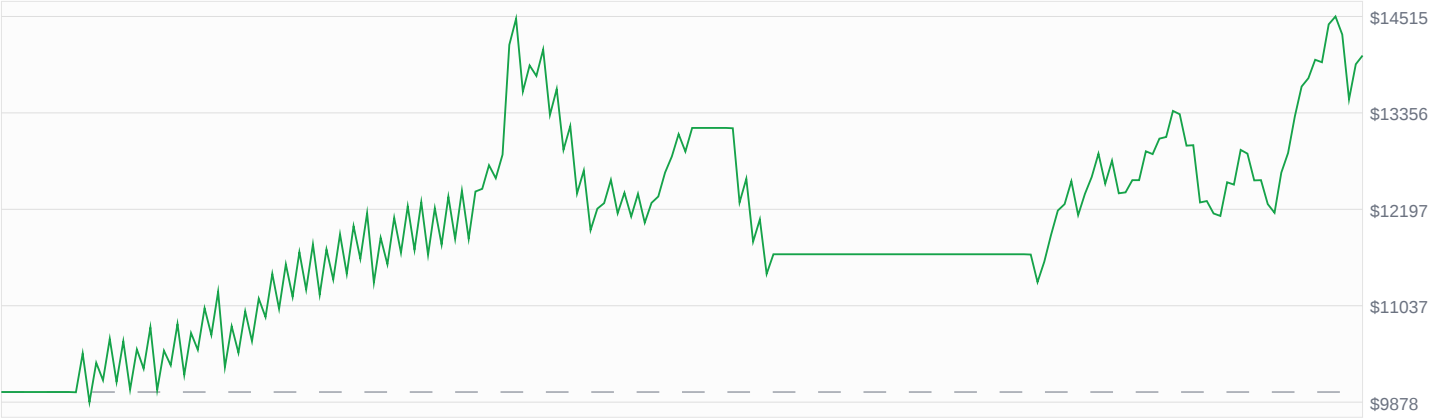




Backtest #45852 · LPG · EVO_WEBIDEA_v164

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 strong initial momentum, but the 21.82% max drawdown reveals significant volatility. A Sharpe ratio of 1.10 is acceptable but not exceptional for an institutional mandate. With only three trades, the statistical confidence is negligible, meaning this result is likely noise rather than signal. The sample size is far too small to validate edge or risk management. You must expand the backtest window to at least fifty trades before considering deployment.

ADDITIONAL METRICS

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