



Backtest #46762 · LPG · EVO_EVOWEBIDEA_v172

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

The 42.10% ROI and 66.7% win rate suggest positive alpha, but the Sharpe ratio of 1.14 is statistically meaningless with only three trades. The 21.82% max drawdown indicates high volatility relative to the small sample size, creating significant risk of overfitting. Without a larger dataset, we cannot distinguish skill from luck or assess tail risk. Next, expand the backtest to at least one hundred trades across multiple market regimes to establish statistical significance.

ADDITIONAL METRICS

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