



Backtest #40960 · LPG · EVO_WEBIDEA_v1545

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 strategy captured a 40.41% return with a 66.7% win rate, but the 21.82% drawdown indicates significant volatility in individual positions. A Sharpe ratio of 1.10 suggests acceptable risk-adjusted performance, yet the statistical confidence is negligible due to the extremely small sample of only three trades. This limited dataset prevents reliable validation of the strategy's long-term edge or consistency. The primary weakness is the lack of diversification in trade count, which masks potential structural flaws. The immediate next step is to expand the backtest period to include at least fifty trades to establish meaningful statistical significance.

ADDITIONAL METRICS

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