



Backtest #41029 · LPG · EVO_WEBIDEA_v1498

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 per-trade efficiency, but the 1.10 Sharpe ratio is unimpressive given the 21.82% maximum drawdown. With only three total trades, the sample size is statistically negligible, meaning these results likely reflect variance rather than a robust edge. The high drawdown relative to the return indicates poor risk-adjusted performance and significant downside exposure during the test period. We cannot confidently extrapolate this strategy's future viability without a much larger dataset to validate consistency. The immediate next step is to extend the backtest window to at least one hundred trades to establish statistical significance before considering any deployment.

ADDITIONAL METRICS

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