



Backtest #45315 · LPG · EVO_WEBIDEA_v2369

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 strong 40.41% return with a respectable 1.10 Sharpe ratio, indicating decent risk-adjusted performance. However, the 21.82% max drawdown is uncomfortably high relative to the gain, suggesting fragile downside protection. The 66.7% win rate over only three trades offers zero statistical significance, making the results indistinguishable from random variance. You cannot trust this sample size to validate the signal logic or confirm long-term viability. Re-run the backtest over a minimum of two hundred trades to establish a statistically meaningful baseline 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