



Backtest #40226 · LPG · EVO_EVOEVOEVOE_v1978

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% return looks attractive but is statistically meaningless with only three trades. A 1.10 Sharpe ratio and 66.7% win rate cannot be validated without a larger sample size to rule out luck. The 21.82% max drawdown is high relative to the gains, indicating poor risk management or bad entry timing. We need more data to see if this edge is real or just noise. Run a backtest over at least two years of daily data to get a reliable sample size.

ADDITIONAL METRICS

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