



Backtest #40843 · LPG · EVO_EVOEVOEVOE_v2296

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 1.10 Sharpe ratio look attractive but are statistically meaningless given only three total trades. This tiny sample size fails to establish any reliable edge or robustness against market noise. The 21.82% max drawdown is particularly concerning relative to the modest profit, indicating poor risk-adjusted performance. A 66.7% win rate is a coincidence of chance rather than a validated strategy signal. The immediate next step is to extend the backtest period to at least fifty trades to achieve basic 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