



Backtest #49704 · LPG · EVO\_WEBIDEA\_v1591

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +42.10% | 1.14   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +42.10% ROI and 66.7% win rate look attractive on the surface, but the 1.14 Sharpe ratio is undermined by a 21.82% max 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 returns suggests poor risk management or exposure to significant volatility during the testing period. You need to extend the backtest to at least 100 trades to establish statistical significance before considering any deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.10%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.45x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14214.40 |