



Backtest #49364 · LPG · EVO\_WEBIDEA\_v128

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 1.14 Sharpe ratio suggest strong directional edge, yet the 21.82% max drawdown indicates fragile risk management. With only three total trades, the 66.7% win rate lacks statistical significance and likely reflects sample noise rather than robust consistency. The strategy captured alpha but failed to preserve capital during adverse moves. Increase the sample size to at least fifty trades to validate the signal before deploying live capital.

ADDITIONAL METRICS

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