



Backtest #49684 · LPG · EVO\_EVOEVOEVOE\_v626

|         |        |          |              |
|---------|--------|----------|--------------|
| 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

A +42.10% ROI on LPG looks strong, but three trades make the 1.14 Sharpe and 66.7% win rate statistically meaningless. The 21.82% max drawdown is excessive for such a small sample, indicating high variance rather than consistent edge. With only three data points, we cannot distinguish skill from luck or confirm if the strategy survives real market friction. The immediate next step is to extend the backtest period to at least one hundred trades to establish a reliable confidence interval before considering live deployment.

ADDITIONAL METRICS

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