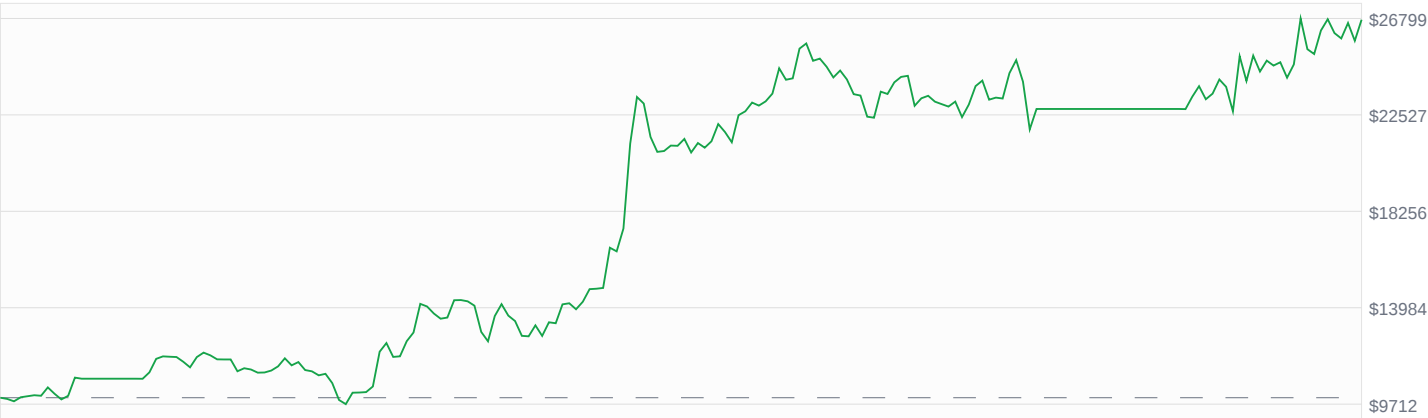




Backtest #2510 · DNTH · DNTH · EVO\_WEBIDEA\_v1591 (auto)

|          |        |          |              |
|----------|--------|----------|--------------|
| ROI      | Sharpe | Win Rate | Max Drawdown |
| +167.36% | 2.43   | 100.0%   | -14.21%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 167% ROI and 2.43 Sharpe ratio are compelling but statistically meaningless with only three trades, making the 100% win rate an artifact of tiny sample size rather than strategy robustness. A 14.21% max drawdown is notable and warrants scrutiny, as it occurred despite the perfect win record. This backtest lacks statistical confidence and cannot reliably predict future performance. The concrete next step is to run a walk-forward analysis with a larger sample to validate signal consistency and test regime robustness.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 167.36%    |
| Sortino Ratio   | 3.06       |
| Turnover        | 10.40x     |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$26744.36 |