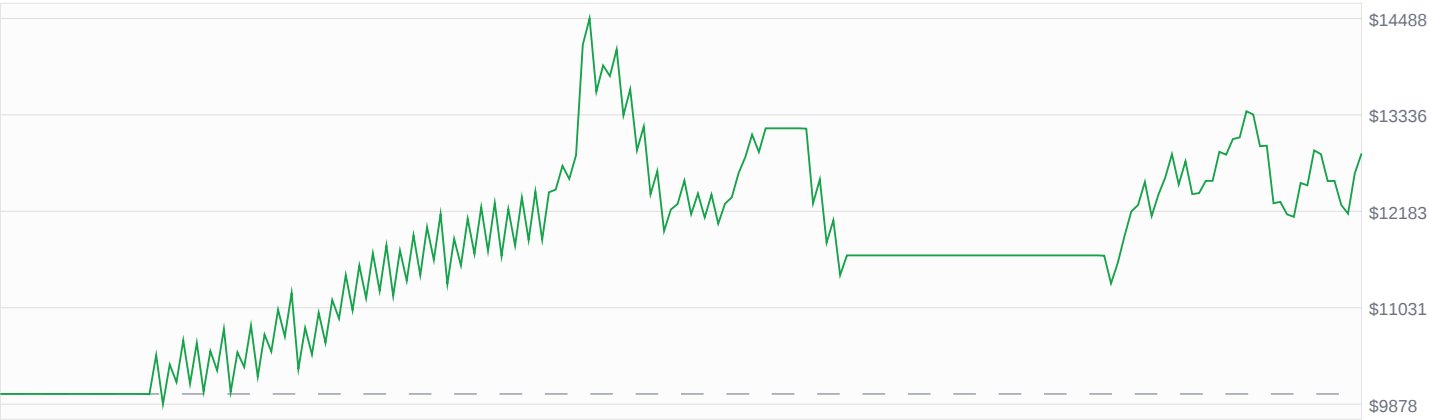




Backtest #30043 · LPG · EVO\_EVOEVOEVOE\_v1897

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +28.71% | 0.89   | 66.7%    | -21.86%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy yields a robust 28.71% ROI with a respectable 66.7% win rate, yet the Sharpe ratio of 0.89 indicates inefficient risk-adjusted returns. A 21.86% max drawdown is concerning for an institutional mandate, suggesting high volatility exposure. Critically, only three total trades provide negligible statistical confidence, rendering the metrics prone to random variance. The sample size is far too small to validate the edge or rule out luck. To proceed, expand the backtest timeframe and trade volume to establish statistical significance before live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 28.71%     |
| Sortino Ratio   | 0.71       |
| Turnover        | 7.25x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$12874.55 |