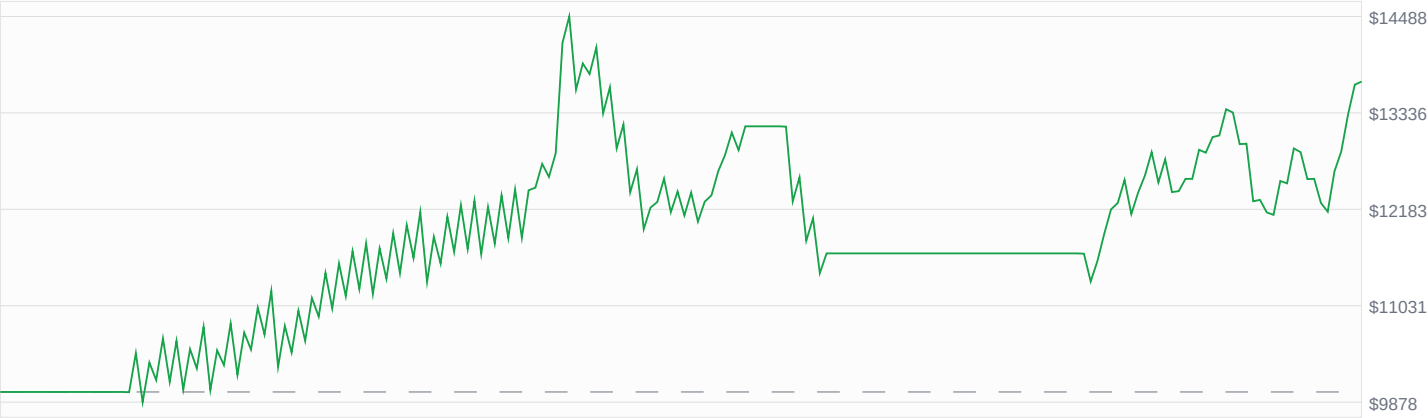




Backtest #32258 · LPG · EVO\_EVOEVOEVOE\_v766

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +37.06% | 1.05   | 66.7%    | -21.86%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a +37.06% return on LPG with a 66.7% win rate, but the Sharpe ratio of 1.05 and 21.86% max drawdown reveal significant volatility. Statistical confidence is negligible because three total trades cannot establish a robust performance baseline or validate the risk profile. While the positive ROI is promising, the high drawdown indicates that the current position sizing or exit logic is too aggressive for institutional standards. The immediate next step is to extend the backtest period to at least one hundred trades to determine if this edge is persistent or merely a statistical anomaly.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 37.06%     |
| Sortino Ratio   | 0.84       |
| Turnover        | 7.34x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13709.71 |