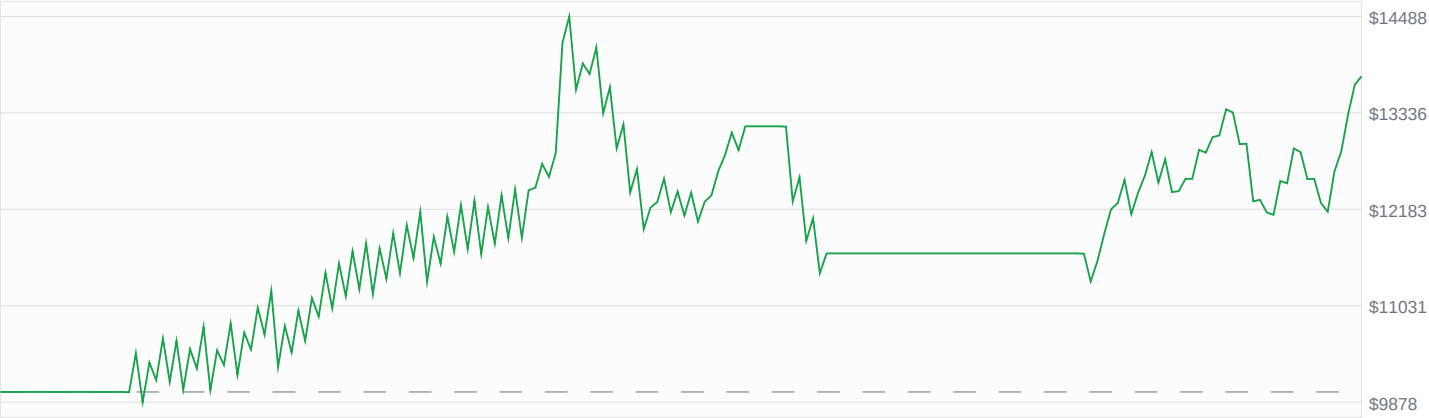




Backtest #32335 · LPG · EVO\_EVOWEBIDEA\_v421

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +37.69% | 1.06   | 66.7%    | -21.86%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 37.69% return with a 1.06 Sharpe ratio, but the 21.86% maximum drawdown indicates significant volatility relative to the gains. With only three total trades, the 66.7% win rate lacks statistical significance, meaning the performance is highly susceptible to random variance rather than robust edge. The small sample size prevents any confident conclusion about the strategy's long-term reliability or risk-adjusted consistency. To improve validity, the next step is to extend the backtest period to include at least fifty trades to establish a more statistically meaningful baseline.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 37.69%     |
| Sortino Ratio   | 0.85       |
| Turnover        | 7.34x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13773.20 |