



Backtest #49362 · LPG · EVO\_EVOEVOEVOE\_v774

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

The strategy generated a 42.10% return with a 66.7% win rate, but the sample size of only three trades renders the 1.14 Sharpe ratio statistically insignificant. This small sample prevents any reliable assessment of strategy robustness or true risk-adjusted performance. The 21.82% maximum drawdown is disproportionately high relative to the modest profit, indicating severe downside volatility per trade. Consequently, the results are not yet reliable for capital allocation decisions. The immediate next step is to extend the backtest to a minimum of 100 trades to establish statistical confidence.

ADDITIONAL METRICS

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