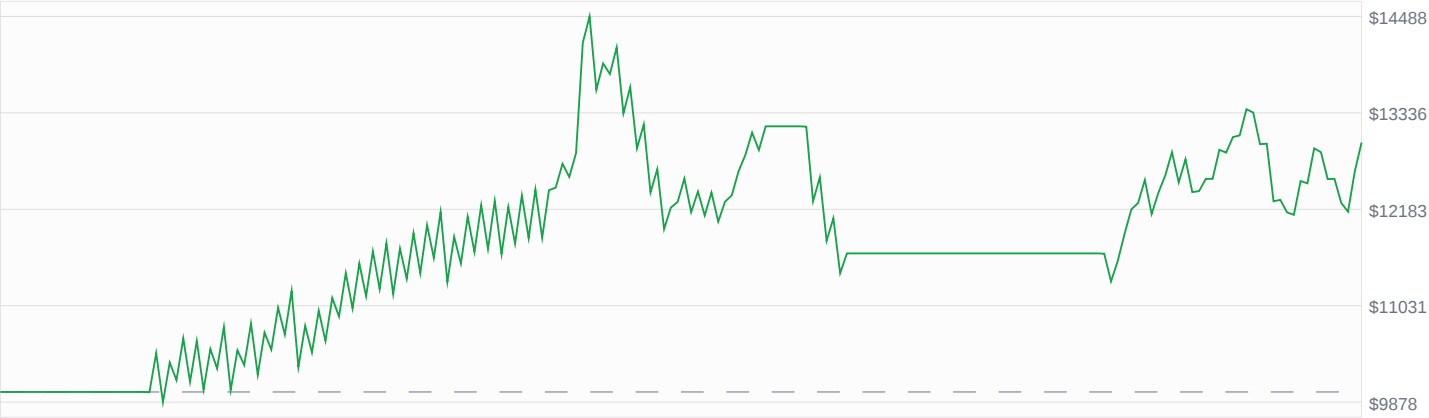




Backtest #28744 · LPG · EVO\_GG1RSISNIP\_v1127

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +29.78% | 0.91   | 66.7%    | -21.86%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 29.78% ROI with a respectable 66.7% win rate, yet the Sharpe ratio of 0.91 and 21.86% drawdown signal poor risk-adjusted performance relative to volatility. Critically, the sample size of just three trades lacks statistical power, rendering these results highly susceptible to variance and market noise rather than robust alpha. The high maximum drawdown further undermines confidence, suggesting the model may be overexposed to adverse price movements without sufficient hedging. To validate this edge, immediate backtesting on a significantly larger dataset is required to confirm that performance metrics hold up across different market regimes.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 29.78%     |
| Sortino Ratio   | 0.73       |
| Turnover        | 7.26x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$12981.76 |