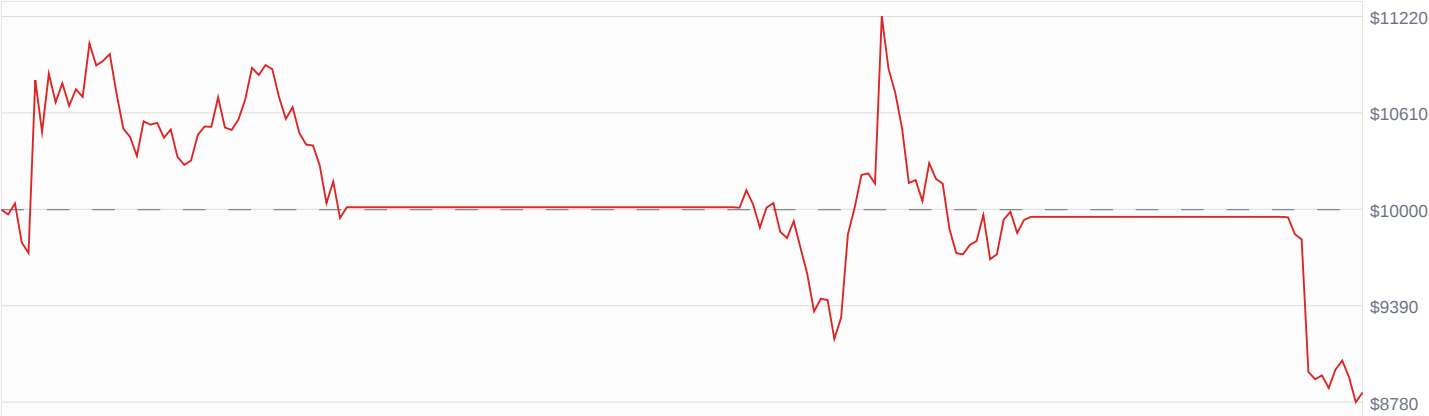




Backtest #30000 · META · EVO\_GG1RSISNIP\_v1454

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -11.62% | -0.45  | 33.3%    | -21.75%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy shows a -11.62% ROI with a -0.45 Sharpe ratio, indicating underperformance relative to risk. A win rate of 33.3% and max drawdown of 21.75% highlight significant volatility and poor capital preservation. With only 3 total trades, the statistical confidence is negligible, making these results unreliable for decision-making. The strategy lacks robustness and requires extensive backtesting over a larger sample size to validate any edge.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -11.62%   |
| Sortino Ratio   | -0.40     |
| Turnover        | 5.88x     |
| Total Trades    | 3         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$8840.31 |