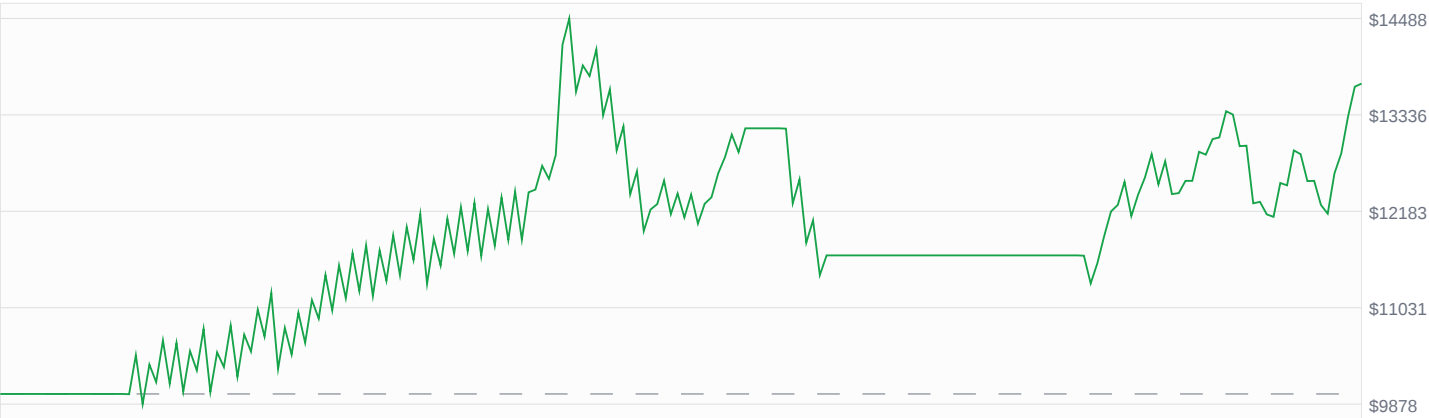




Backtest #32224 · LPG · EVO\_GG1RSISNIP\_v330

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 37.06 percent ROI and 66.7 percent win rate suggest strong directional accuracy, yet the 1.05 Sharpe ratio and 21.86 percent max drawdown reveal inconsistent risk-adjusted performance. The primary failure is the severe lack of statistical confidence, as a sample of only three trades makes these results nearly meaningless and highly susceptible to random variance. This tiny sample size prevents any reliable assessment of the strategy true edge or stability. The concrete next step is to extend the backtest period to include at least one hundred trades before considering any deployment.

ADDITIONAL METRICS

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