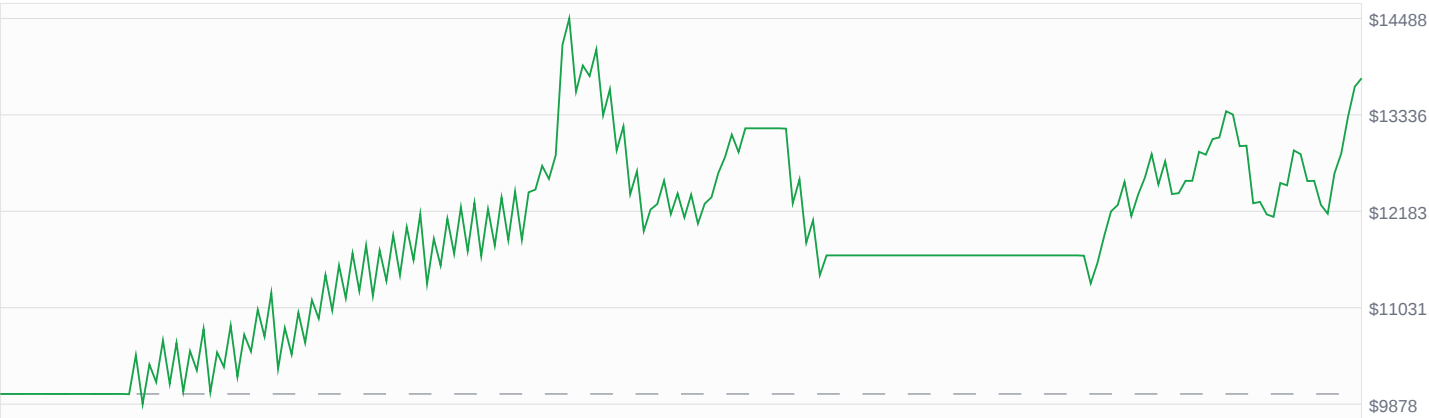




Backtest #32373 · LPG · EVO\_GG1RSISNIP\_v245

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 delivered a 37.69% return with a 1.06 Sharpe ratio, indicating solid risk-adjusted performance despite the high 21.86% drawdown. However, the 66.7% win rate is statistically meaningless given only three total trades, providing virtually no confidence in long-term edge. The primary weakness is the severe sample size, which makes the current results highly susceptible to random variance rather than skill. A concrete next step is to extend the backtest period to include at least fifty trades to establish statistical significance before any live deployment. This additional data will reveal whether the drawdown management is robust or merely a product of luck.

ADDITIONAL METRICS

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