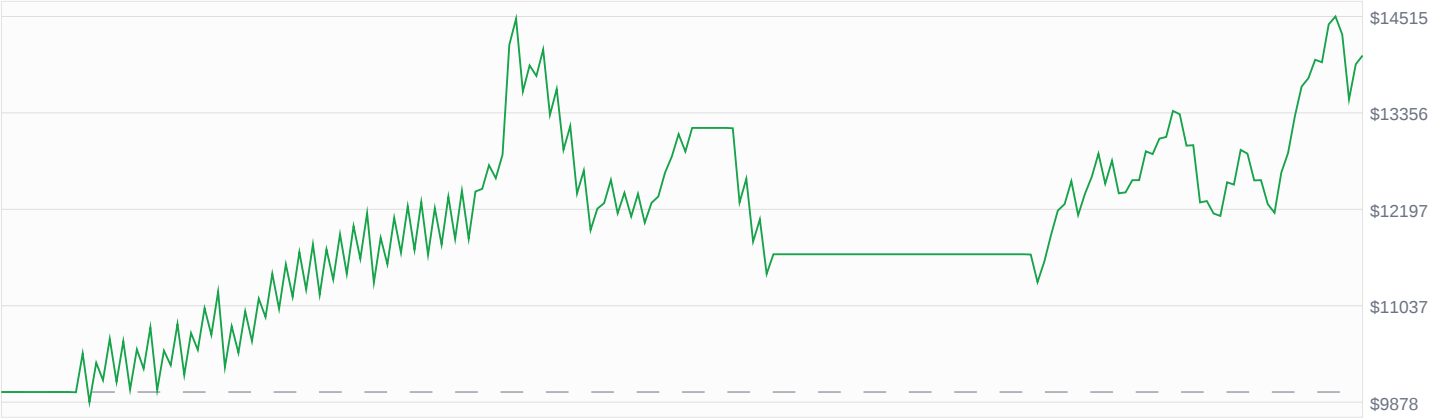




Backtest #38219 · LPG · EVO\_GG1RSISNIP\_v120

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +40.41% | 1.10   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy shows a +40.41% return, yet the Sharpe ratio of 1.10 and a max drawdown of 21.82% signal high volatility. A win rate of 66.7% is statistically meaningless with only three trades, leaving the performance unconfirmed. The sharp drawdown relative to the short sample size suggests the risk model is currently fragile. We must expand the sample by running a longer backtest on broader market conditions before deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 40.41%     |
| Sortino Ratio   | 0.90       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14045.47 |