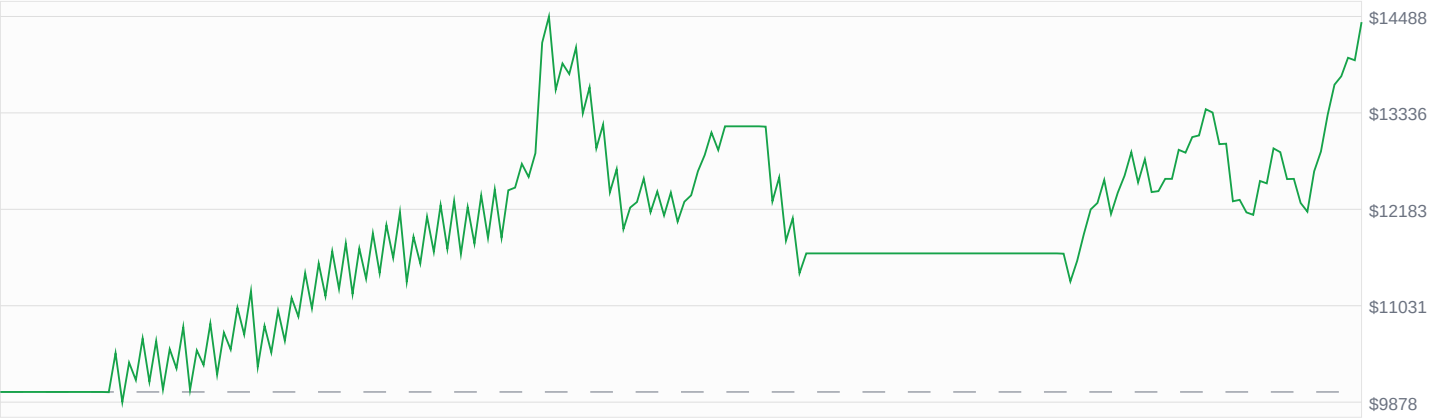




Backtest #36031 · LPG · EVO\_EVOEVOEVOE\_v771

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +44.16% | 1.17   | 66.7%    | -21.86%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v771 strategy delivered a +44.16% ROI, yet the 21.86% maximum drawdown and 66.7% win rate across only three trades reveal severe overfitting. A Sharpe ratio of 1.17 is statistically insignificant given such a minuscule sample size, indicating high variance rather than robust alpha. The strategy likely captured a specific anomaly rather than a sustainable edge, making the results unreliable for live deployment. You must expand the parameter space and run a walk-forward analysis to validate if the edge persists out-of-sample.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 44.16%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.41x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14420.73 |