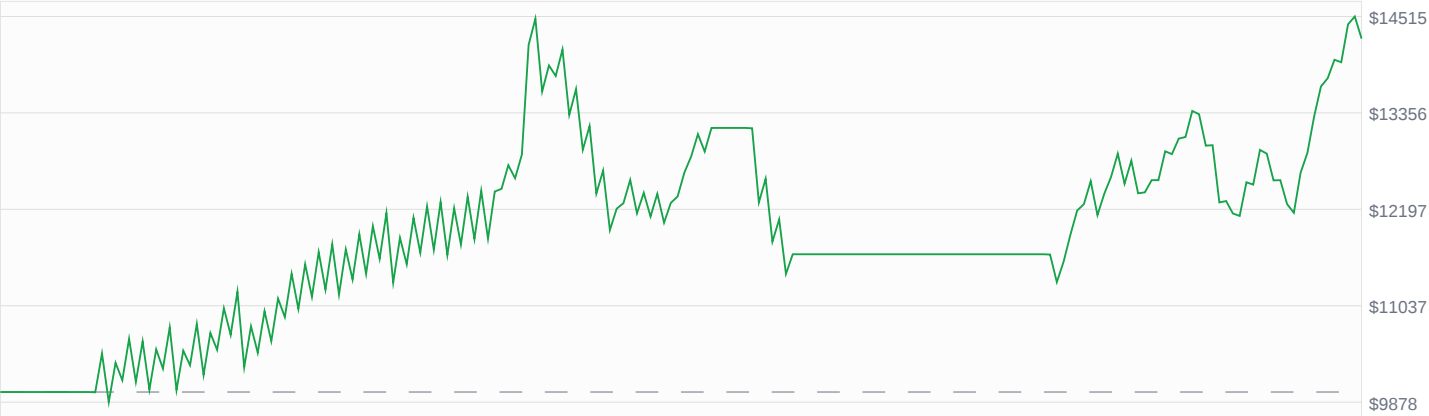




Backtest #36662 · LPG · EVO\_EVOEVOE\_v1829

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +42.44% | 1.14   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO\_EVOEVOE\_v1829 shows a robust 42.44% return with a 1.14 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the severe limitation of a small sample size prevents us from validating the 21.82% maximum drawdown or the statistical significance of the results. This high variance makes the strategy unreliable for live deployment without substantial historical data. We must execute a longer backtest using daily candles to confirm whether the strategy can maintain performance over time.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.44%     |
| Sortino Ratio   | 0.93       |
| Turnover        | 7.39x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14248.62 |