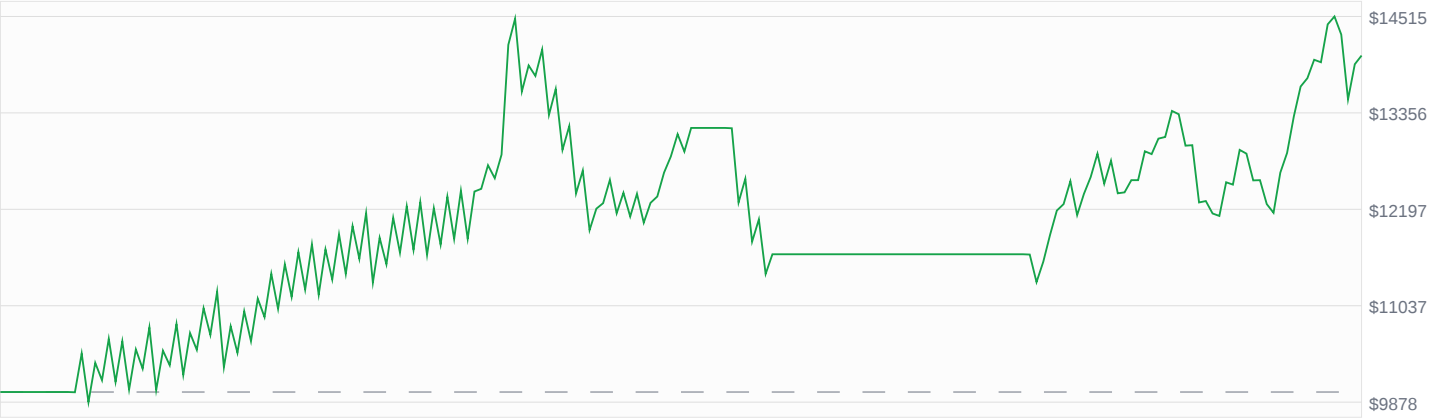




Backtest #44952 · LPG · EVO\_EVOEVOEVOE\_v2199

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 LPG backtest for EVO\_EVOEVOEVOE\_v2199 shows a 40% gain, but the statistical confidence is negligible due to only three trades. The 21.82% drawdown reveals high volatility exposure that the 1.10 Sharpe ratio fails to fully offset. Such a small sample size makes the 66.7% win rate unreliable and likely prone to overfitting. A critical next step is expanding the test period or increasing trade frequency to validate robustness before live deployment.

ADDITIONAL METRICS

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