



Backtest #55477 · LPG · EVO\_EVOEVOE\_v2265

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +41.35% | 1.13   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO\_EVOEVOE\_v2265 shows strong nominal returns of 41.35% with a 1.13 Sharpe ratio, yet the 66.7% win rate and 21.82% drawdown are statistically meaningless given only three trades. Such a minimal sample size precludes any reliable inference on strategy robustness or risk parameters. The data confirms the model can generate profit but fails to demonstrate consistent execution under varied market conditions. We must expand the lookback period or adjust filters to accumulate sufficient trade history before deploying live capital.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 41.35%     |
| Sortino Ratio   | 0.93       |
| Turnover        | 7.31x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14139.63 |