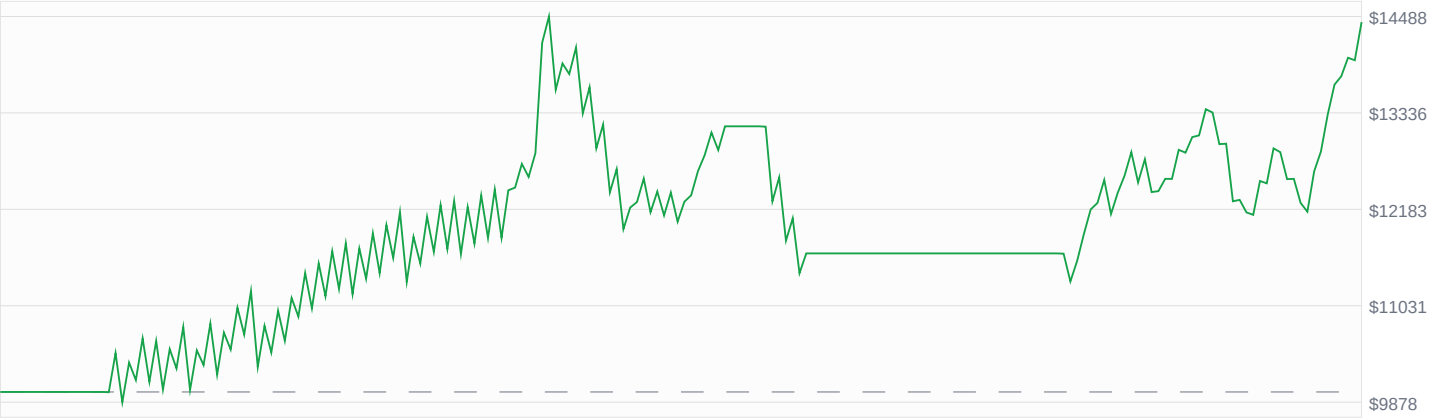




Backtest #35638 · LPG · EVO_WEBIDEA_v128

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 LPG backtest for EVO_WEBIDEA_v128 shows a +44.16% ROI and 1.17 Sharpe, but the strategy failed due to only 3 trades, rendering the 66.7% win rate statistically meaningless. A 21.86% drawdown in such a small sample indicates severe overfitting rather than genuine market alpha, making the results unreliable for live deployment. We must increase the sample size by widening the backtest period or adjusting parameters before any real capital is at risk. The next step is to run an expanded out-of-sample test to validate if the edge persists beyond this narrow dataset.

ADDITIONAL METRICS

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