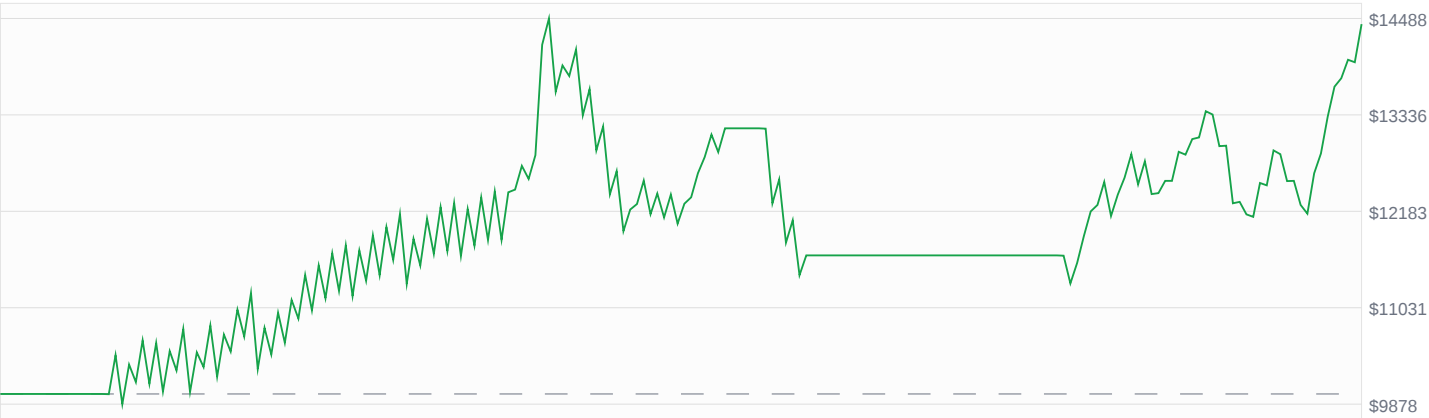




Backtest #35843 · LPG · EVO_EVOWEBIDEA_v325

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_EVOWEBIDEA_v325 shows a 44.16% return but is statistically insignificant due to only three trades, creating high uncertainty around the 66.7% win rate. The 1.17 Sharpe ratio suggests reasonable risk-adjusted returns, yet the 21.86% maximum drawdown indicates substantial volatility exposure that the short sample cannot fully characterize. Consequently, these metrics likely overfit the specific market conditions of the simulation rather than proving robust future performance. We must expand the sample size through a longer backtest window or walk-forward analysis to validate stability before deploying live capital.

ADDITIONAL METRICS

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