



Backtest #36803 · LPG · EVO_WEBIDEA_v112

ROI

+34.46%

Sharpe

0.99

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_WEBIDEA_v112 shows a 34.46% return driven by only three trades, rendering the 0.99 Sharpe and 66.7% win rate statistically insignificant due to severe overfitting risk. While the strategy captured profit efficiently, the 21.82% drawdown suggests poor risk-adjusted resilience compared to the nominal Sharpe metric on such a small sample. We must treat these metrics as noise until the sample size expands significantly to validate the alpha. The critical next step is re-running the simulation with walk-forward analysis to ensure robustness across different market regimes.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13