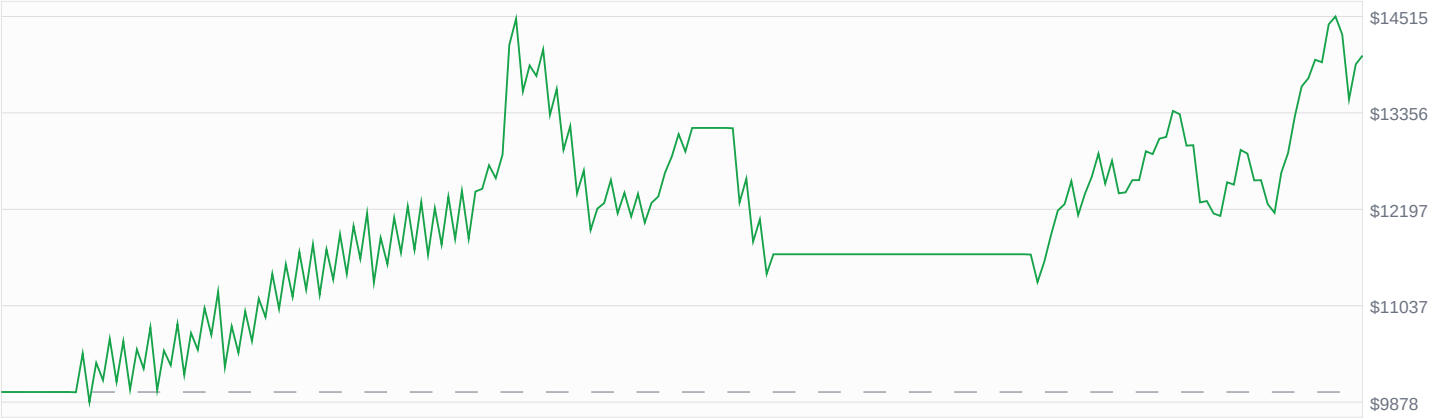




Backtest #38052 · LPG · EVO_EVOWEBIDEA_v325

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_EVOWEBIDEA_v325 shows a +40.41% return driven by just three trades, creating a statistically unreliable sample that masks potential overfitting. While the 66.7% win rate and 1.10 Sharpe ratio suggest profitable direction, the 21.82% maximum drawdown reveals significant volatility that the small dataset fails to quantify. The strategy likely captures short-term noise rather than a robust alpha signal due to the insufficient trade frequency for meaningful validation. To confirm viability, you must run a forward walk-forward analysis or expand the lookback period to generate more data points.

ADDITIONAL METRICS

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