



Backtest #56504 · LPG · EVO_EVOWEBIDEA_v316

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_EVOWEBIDEA_v316 shows a 41.35% ROI, but the 21.82% drawdown and only three trades indicate severe overfitting rather than robust alpha. A Sharpe ratio of 1.13 is mediocre given the high risk exposure, and a 66.7% win rate lacks statistical significance with such a tiny sample size. Confidence in these results is minimal, as the strategy likely captured noise instead of a persistent market edge. You must increase the lookback period and run out-of-sample tests to validate the logic before live deployment.

ADDITIONAL METRICS

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