



Backtest #56438 · LPG · EVO_WEBIDEA_v163

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_WEBIDEA_v163 generated a 41.35% ROI with a 66.7% win rate, yet the 21.82% drawdown and only three executed trades indicate severe overfitting rather than statistical reliability. A Sharpe ratio of 1.13 is misleading in such a sparse sample, failing to prove robustness across varying market regimes. The strategy likely captured one specific volatility regime rather than a repeatable edge, rendering the high returns statistically insignificant. Next, we must expand the test window to include broader bull and bear markets and enforce a minimum of 50 trades to validate consistency 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