



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 |