



Backtest #57259 · LPG · EVO\_EVOWEBIDEA\_v304

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +46.76% | 1.23   | 66.7%    | -20.33%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO\_EVOWEBIDEA\_v304 shows a 46.76% ROI with a 66.7% win rate, driven by a favorable 20.33% drawdown relative to the 1.23 Sharpe ratio. However, the statistical significance is critically weak due to only 3 trades, making the performance highly susceptible to overfitting or a single outlier. The high win rate likely stems from selective trade filtering rather than robust alpha generation across diverse market regimes. We must expand the sample size by testing on larger datasets or simulating increased trade frequency before deploying capital. A concrete next step is running a walk-forward analysis to validate strategy stability across different historical periods.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 46.76%     |
| Sortino Ratio   | 1.01       |
| Turnover        | 7.15x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14680.80 |