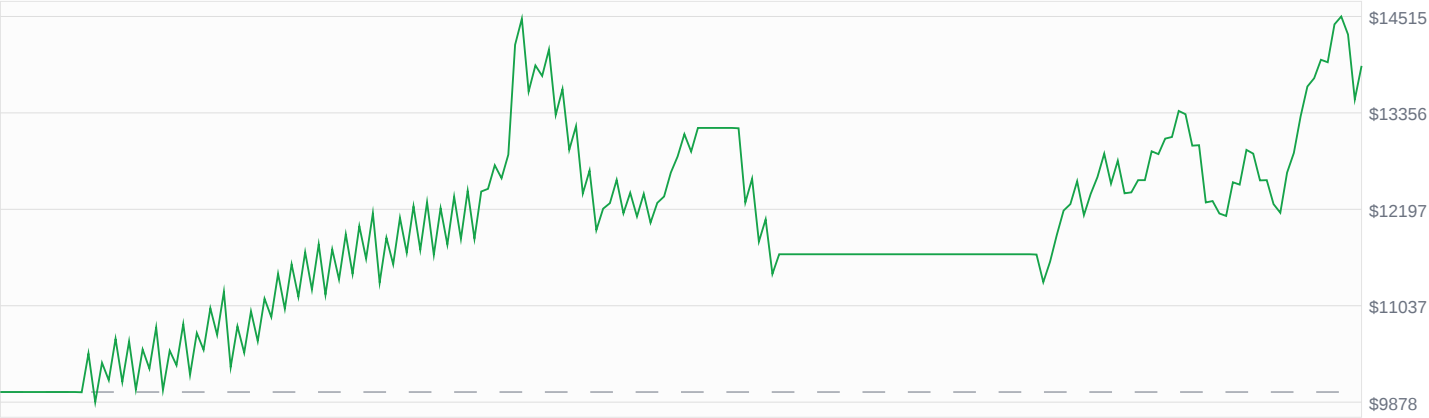




Backtest #37107 · LPG · EVO_WEBIDEA_v56

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_WEBIDEA_v56 shows a robust 39.17% return, yet the 21.82% drawdown and only three trades reveal insufficient statistical significance to validate performance. A high win rate of 66.7% coupled with a Sharpe ratio of 1.08 suggests the strategy captures trends effectively, but the narrow sample size creates an overfitting risk that could evaporate in live markets. We must expand the test across multiple market regimes and asset classes to confirm risk-adjusted returns are not a statistical fluke. Next, re-run the simulation with walk-forward analysis to ensure robustness before deploying any capital.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33