



Backtest #37348 · LPG · EVO_WEBIDEA_v29

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_v29 shows a 39.17% return, but the statistical validity is critically low due to only three total trades. While the 66.7% win rate and 1.08 Sharpe ratio look promising, the 21.82% maximum drawdown reveals significant volatility risk that is not adequately captured by such a small sample. The high return per trade suggests the strategy relies heavily on a few large winners rather than consistent alpha generation. Consequently, these metrics are likely overfitted to historical noise and lack robustness for live deployment. The immediate next step is to run a stress test on a different time horizon to verify if the drawdown persists under broader market conditions.

ADDITIONAL METRICS

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