



Backtest #38657 · LPG · EVO_WEBIDEA_v1557

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_WEBIDEA_v1557 shows a 40.41% return with a 66.7% win rate, but the sample size of three trades lacks statistical significance for institutional deployment. A 21.82% drawdown indicates high volatility risk despite the 1.10 Sharpe ratio, suggesting the strategy may overfit to specific market conditions. We must expand the test period to validate stability across different market regimes before allocating capital. Next, run a walk-forward analysis to confirm if the 40% gain holds under varying volatility regimes.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47