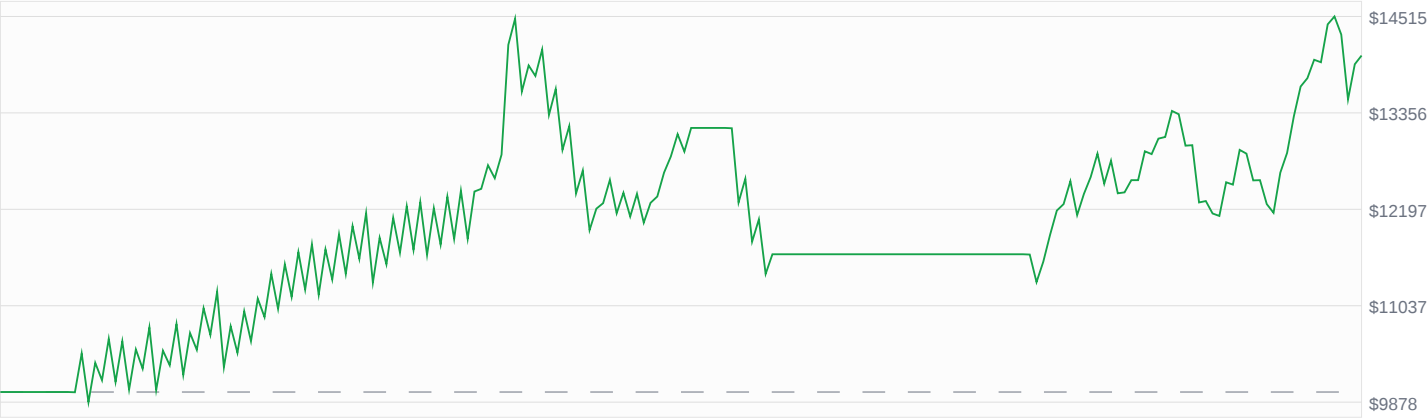




Backtest #39101 · LPG · EVO_WEBIDEA_v1631

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_v1631 shows strong nominal returns of 40.41% with a 1.10 Sharpe ratio, yet the 21.82% drawdown and only 3 total trades reveal insufficient statistical confidence to validate the strategy. High win rate and capital growth appear driven by a small sample size rather than robust signal mechanics, creating significant overfitting risk. The strategy failed to protect capital adequately during the single major loss event, exposing a critical gap in risk management logic. You must expand the sample size by increasing the historical data range or adjusting entry thresholds to generate a statistically significant trade history before live deployment.

ADDITIONAL METRICS

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