



Backtest #49921 · LPG · EVO_WEBIDEA_v1860

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_WEBIDEA_v1860 shows a 42.10% return, yet the sample of three trades provides insufficient statistical confidence to validate the strategy's robustness. While the 66.7% win rate and 1.14 Sharpe ratio appear favorable, a maximum drawdown of 21.82% reveals significant volatility that the current data cannot adequately stress test. The high return likely stems from a few outlier positions rather than a consistent edge, making the performance highly sensitive to specific market conditions. We must expand the sample size by backtesting across multiple timeframes and broader market regimes before deploying capital. The next step is to run a walk-forward analysis on at least 100 hypothetical trades to confirm whether the alpha

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40