



Backtest #47629 · LPG · EVO_WEBIDEA_v862

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 EVO_WEBIDEA_v862 backtest on LPG shows a 42.1% return with a 66.7% win rate, yet the high 21.82% drawdown and only three trades suggest severe overfitting and lack of statistical significance. A sample size of three trades is insufficient to validate the strategy's robustness against market regime shifts, making the 1.14 Sharpe ratio unreliable for live deployment. The equity curve likely contains large, infrequent losses masked by a small number of successful entries, indicating poor risk adjustment. We must increase the historical data window and introduce walk-forward analysis to confirm whether the strategy generates alpha beyond parameter tuning.

ADDITIONAL METRICS

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