



Backtest #48647 · LPG · EVO_WEBIDEA_v1608

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_v1608 shows a 42.1% return, yet the 21.8% drawdown and only three trades create severe statistical noise, making the 1.14 Sharpe ratio unreliable. A 66.7% win rate in such a small sample lacks institutional confidence and suggests overfitting or lucky timing rather than robust edge. The strategy likely captured a short-term anomaly rather than a sustainable trend given the lack of trade frequency. We must run a parameter sweep across multiple LPG cycles to validate if this performance holds outside the tested window. Do not deploy capital until the strategy demonstrates consistency over at least fifty trades.

ADDITIONAL METRICS

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