



Backtest #44705 · LPG · EVO_WEBIDEA_v2244

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_v2244 shows a +40.41% ROI with a 66.7% win rate, but the statistical confidence is critically low due to only three executed trades. The 21.82% max drawdown indicates significant volatility exposure that the small sample size fails to capture reliably. A Sharpe ratio of 1.10 suggests moderate risk-adjusted returns, yet the lack of trade frequency prevents meaningful validation of strategy robustness. The next step is to expand the lookback period to generate a larger trade distribution before deploying live capital. This adjustment is necessary to ensure the performance metrics reflect true market behavior rather than random variance.

ADDITIONAL METRICS

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