



Backtest #49401 · LPG · EVO\_WEBIDEA\_v2169

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v2169 shows a 42.1% ROI with a 1.14 Sharpe ratio, yet the 66.7% win rate is statistically insignificant given only three trades executed. A maximum drawdown of 21.82% suggests high volatility exposure that the limited sample size fails to smooth or validate. This performance cannot be generalized to live markets without a significantly larger dataset to confirm robustness. The next step is to expand the backtest window to accumulate at least 100 trades before deployment.

ADDITIONAL METRICS

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