



Backtest #55559 · LPG · EVO_WEBIDEA_v2244

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_WEBIDEA_v2244 shows a +41.35% ROI with a 1.13 Sharpe, yet the statistical significance is critically weak given only three trades. A 21.82% max drawdown indicates substantial volatility risk that a small sample size fails to capture reliably. While the 66.7% win rate suggests the signal logic is sound, the lack of trade frequency prevents robust confidence intervals. We must run this strategy over a longer historical period to validate performance consistency before live deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63