



Backtest #27630 · LPG · EVO_WEBIDEA_v1999

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

EVO_WEBIDEA_v1999 yielded a 24.95% return and 0.94 Sharpe, but only three trades render these metrics statistically insignificant. The 66.7% win rate masks a severe 28.96% drawdown, exposing the portfolio to unacceptable tail risk per trade. With such a small sample, the edge cannot be distinguished from random variance, making the positive ROI unreliable. Immediate next step is expanding the backtest window to capture at least fifty trades to establish statistical significance.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91