



Backtest #41158 · LPG · EVO_WEBIDEA_v2096

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_v2096 shows a +40.41% ROI and a 1.10 Sharpe ratio, but the 21.82% max drawdown signals high volatility risk. The 66.7% win rate is misleading because it relies on only three total trades, making the statistical confidence extremely low. This small sample size prevents any reliable validation of the strategy's true edge or consistency. The current results are anecdotal rather than robust evidence of long-term alpha. The immediate next step is to extend the backtest period to include at least fifty trades to establish statistical significance.

ADDITIONAL METRICS

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