



Backtest #48642 · LPG · EVO_WEBIDEA_v1608

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_v1608 shows a 42.1% ROI on only three trades, rendering the 1.14 Sharpe ratio statistically unreliable due to insufficient sample size. While the 66.7% win rate suggests robust signal logic, the 21.82% maximum drawdown indicates significant downside risk not yet fully tested. Extreme variance is expected in such small datasets, so confidence intervals are currently too wide to support institutional deployment. A critical next step is to expand the historical lookback period and run a Monte Carlo simulation to validate performance robustness before live execution.

ADDITIONAL METRICS

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