



Backtest #55480 · LPG · EVO_WEBIDEA_v2272

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_v2272 shows a 41.35% ROI, yet the 66.7% win rate and 1.13 Sharpe ratio lack statistical significance due to only three trades. A 21.82% drawdown in such a small sample suggests the strategy is highly vulnerable to regime shifts and overfitting noise rather than capturing true alpha. The apparent efficiency is likely an artifact of survivorship bias, making the 1.13 Sharpe ratio unreliable for live deployment. We must expand the sample size by re-running the test on a longer historical window or varying initial capital assumptions before considering this a robust system.

ADDITIONAL METRICS

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