



Backtest #45316 · LPG · EVO_WEBIDEA_v2369

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_v2369 shows a +40.41% ROI with a 1.10 Sharpe ratio, but the statistical confidence is critically low due to only three trades executed. A maximum drawdown of 21.82% suggests significant volatility exposure that the small sample size fails to characterize accurately. While the 66.7% win rate is promising, it lacks robustness without a larger dataset to rule out overfitting. You must expand the simulation period or vary parameters to validate whether this performance is consistent before deploying live capital.

ADDITIONAL METRICS

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