



Backtest #53365 · LPG · EVO\_WEBIDEA\_v1523

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1523 shows a 41.35% return, yet the 66.7% win rate and 21.82% drawdown are statistically meaningless with only three trades. High alpha in such a small sample often reflects luck rather than robust edge, making the 1.13 Sharpe ratio unreliable for live deployment. We must treat these results as a hypothesis rather than proof of strategy efficacy. The immediate priority is expanding the sample size through walk-forward analysis or stress testing across multiple market regimes.

ADDITIONAL METRICS

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