



Backtest #35924 · LPG · EVO_EVOWEBIDEA_v370

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest on EVO_EVOWEBIDEA_v370 delivered a 44.16% return with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. While the 21.86% maximum drawdown suggests a contained downside risk, the high variance from such a small sample size prevents any meaningful inference about strategy robustness. The low trade frequency indicates a filter that is too restrictive or a market regime where the entry criteria are rarely met. Before deploying live capital, you must expand the parameter space to generate a larger dataset and validate whether the positive expectancy holds across different market conditions.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73