



Backtest #36158 · LPG · EVO_EVOWEBIDEA_v304

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 shows a 44.16% ROI with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence. A 21.86% drawdown suggests significant volatility exposure that the current parameters may not adequately filter. The positive Sharpe ratio of 1.17 indicates risk-adjusted returns, but results are highly sensitive to potential outliers in such a small dataset. To validate robustness, you must re-run the simulation with walk-forward analysis to test parameter stability across different market regimes. This approach will determine if the strategy captures genuine alpha or merely fits recent noise.

ADDITIONAL METRICS

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