



Backtest #36228 · LPG · EVO_EVOWEBIDEA_v409

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOWEBIDEA_v409 shows a 45.25% ROI with a 66.7% win rate, but the sample size of only three trades renders the 1.19 Sharpe ratio statistically insignificant. A 21.80% maximum drawdown suggests high volatility exposure that is not smoothed out by the limited trade count, making the performance highly sensitive to parameter tweaks. While the entry logic appears to capture short-term momentum effectively, the strategy lacks the robustness required for live deployment without further validation. The immediate next step is to expand the testing window using diverse market regimes to increase the trade count and verify if the drawdown is a structural flaw or a sampling anomaly.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36