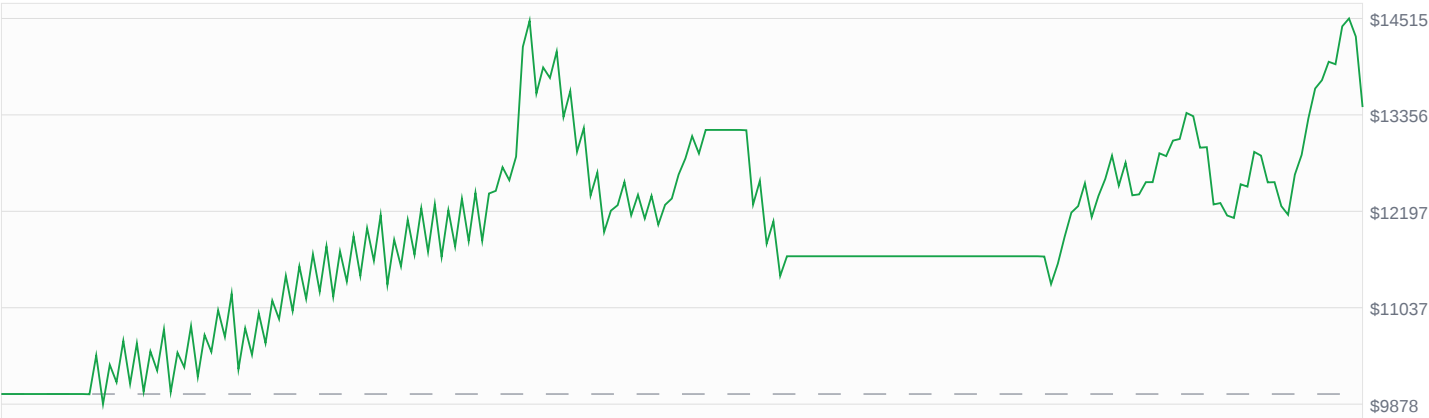




Backtest #36870 · LPG · EVO_EVOWEBIDEA_v412

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOWEBIDEA_v412 shows a 34.46% ROI with a 66.7% win rate, but the 21.82% maximum drawdown indicates high volatility risk. The 0.99 Sharpe ratio suggests returns are barely compensating for the risk taken, which is suboptimal for institutional standards. With only three total trades, the statistical confidence is extremely low and the strategy lacks robustness against market regime shifts. A mandatory next step is to expand the testing window to capture more market cycles before live deployment.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13