



Backtest #37308 · LPG · EVO_EVOWEBIDEA_v358

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOWEBIDEA_v358 shows a +39.17% return with a 1.08 Sharpe ratio, yet the 21.82% drawdown and only three trades indicate severe statistical noise rather than robust alpha. A win rate of 66.7% is misleading without sufficient sample size to confirm consistency across different market regimes. The high volatility suggests the strategy relies too heavily on single large moves rather than steady compounding. We need to re-run the simulation with a longer lookback period to validate if these metrics hold up under stress.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33