



Backtest #37535 · LPG · EVO_EVOWEBIDEA_v367

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest on the EVO_EVOWEBIDEA_v367 strategy shows a +40.67% ROI with a 1.10 Sharpe ratio, yet the 21.82% maximum drawdown highlights significant volatility risk. A 66.7% win rate across only three trades lacks statistical confidence and does not validate robustness for live deployment. Such a small sample size could easily be noise rather than a genuine edge in the market. Next, expand the test to 1,000+ trades across multiple market regimes to confirm if the alpha holds under stress.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87