



Backtest #37688 · LPG · EVO_EVOWEBIDEA_v304

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_v304 strategy shows a +40.67% return, but statistical significance is critically low due to only three total trades. The high win rate of 66.7% and Sharpe ratio of 1.10 are misleading without a larger sample to confirm consistency and rule out luck. A 21.82% drawdown indicates substantial volatility risk that the current data cannot fully quantify or validate. To proceed with any live allocation, the strategy requires extensive parameter optimization and testing on a wider range of market conditions to build robust statistical confidence.

ADDITIONAL METRICS

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