



BACKTEST REPORT

Backtest #37867 · LPG · EVO_EVOWEBIDEA_v370

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOWEBIDEA_v370 shows a strong 40.41% ROI and a 66.7% win rate, yet the low Sharpe ratio of 1.10 suggests returns are driven by high volatility rather than consistent alpha. With only three trades executed, the statistical sample is too small to confirm strategy robustness, and the 21.82% drawdown indicates significant risk exposure that the current parameters may not adequately filter. We must treat these results as preliminary and avoid generalizing performance to live markets until more data points validate the edge. The immediate next step is to run a walk-forward analysis on a larger dataset to verify if the strategy holds under varied market regimes. This approach ensures we distinguish between genuine predictive

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47