



Backtest #38287 · LPG · EVO_WEBIDEA_v1596

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_WEBIDEA_v1596 shows a 40.41% ROI with a 66.7% win rate, yet the 21.82% drawdown and Sharpe of 1.10 indicate high volatility per trade. With only three total trades, the statistical confidence is negligible, making the performance metric prone to significant variance. While the strategy captured a trend effectively, the lack of trade frequency suggests the entry logic is too restrictive or the market conditions were insufficient. I will adjust the parameter thresholds to increase trade frequency and validate if the risk-adjusted returns improve with a larger sample size.

ADDITIONAL METRICS

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