



Backtest #51728 · LPG · EVO_EVOWEBIDEA_v176

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOWEBIDEA_v176 shows a 36.29% return with a 66.7% win rate, but the statistical significance is critically weak due to only three trades executed. A maximum drawdown of 21.82% indicates high volatility exposure that the small sample size failed to capture, making the 1.04 Sharpe ratio unreliable for live deployment. We must treat these metrics as preliminary noise rather than a robust edge, as the strategy lacks sufficient data points to confirm risk-adjusted performance. The next step is to run a longer historical simulation with expanded parameters to verify if the win rate holds under different market regimes before capital allocation.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73