



Backtest #56019 · LPG · EVO_EVOWEBIDEA_v170

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOWEBIDEA_v170 shows a +41.35% ROI and 66.7% win rate, but a mere 3 trades renders Sharpe 1.13 statistically noise rather than signal. A 21.82% drawdown indicates significant volatility exposure, and the sample size is insufficient to validate the strategy's robustness against future market regimes. We must run an expanded simulation with increased trade frequency or broader asset classes to confirm statistical significance before deploying live capital. The next step is stress-testing the logic on 1000+ trades to ensure the edge isn't purely a statistical outlier.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63