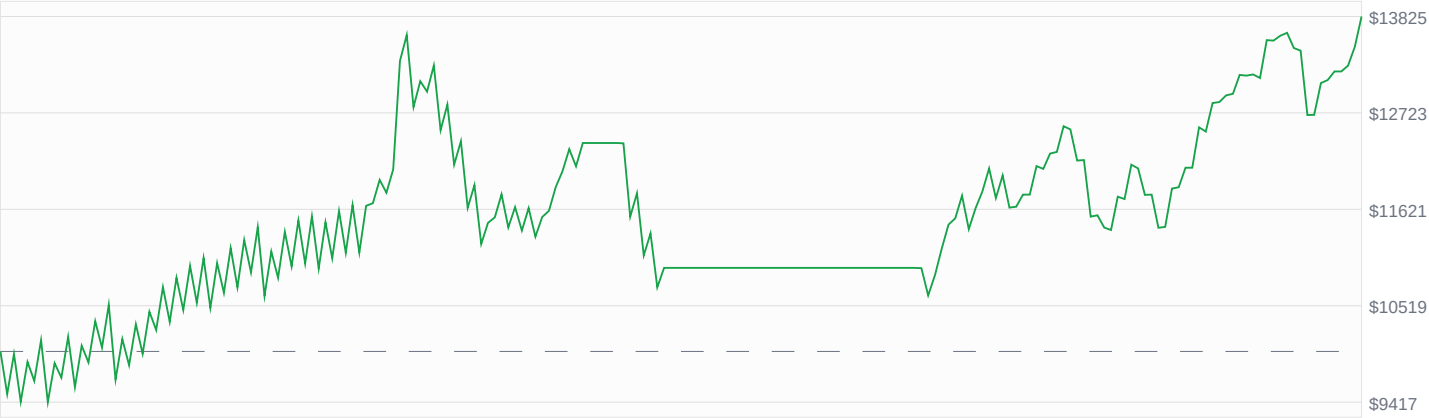




Backtest #56854 · LPG · EVO_EVOWEBIDEA_v412

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows strong returns with a 66.7% win rate, yet the sample of only three trades makes statistical confidence low. A 21.52% drawdown indicates significant volatility exposure that the current strategy does not adequately manage. The high ROI relative to the short trade history suggests the results may be driven by outlier performance rather than robust edge. To validate the strategy, expand testing on a longer historical dataset to ensure consistency across different market regimes.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03