



Backtest #50891 · LPG · EVO_EVOWEBIDEA_v170

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 EVO_EVOWEBIDEA_v170 strategy on LPG delivered a 36.29% ROI with a 66.7% win rate, yet the statistical validity is critically weak due to only three total trades. A Sharpe ratio of 1.04 suggests acceptable risk-adjusted returns, but the 21.82% maximum drawdown indicates significant volatility that the small sample size fails to adequately capture. Confidence in these results is low, as such a short equity curve is highly susceptible to random noise rather than demonstrating a robust edge. The primary risk lies in the inability to assess strategy resilience under extended market stress or different regime conditions. The next step is to run a longer backtest with expanded data or adjust entry filters to increase trade frequency and

ADDITIONAL METRICS

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