



Backtest #50907 · LPG · EVO_EVOWEBIDEA_v173

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_v173 backtest on LPG yielded a +36.29% ROI with a 66.7% win rate, driven by only three trades. A 1.04 Sharpe ratio and 21.82% max drawdown suggest moderate efficiency but high volatility risk relative to the minimal trade count. Statistical confidence remains low due to the tiny sample size, making the results prone to overfitting or random noise. The strategy likely captured a specific short-term trend that will not necessarily repeat. A next step is to expand the lookback period or adjust entry filters to generate a larger, more robust dataset.

ADDITIONAL METRICS

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