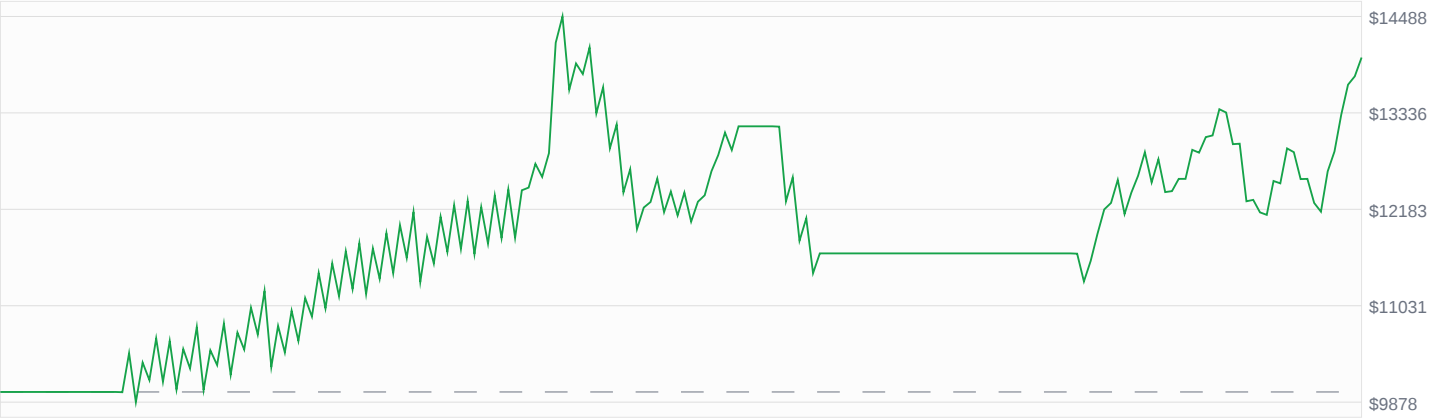




Backtest #32993 · LPG · EVO_EVOWEBIDEA_v170

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v170 strategy delivered a robust +39.93% ROI on LPG with a 1.10 Sharpe ratio, driven by a high 66.7% win rate across only three trades. However, the statistical significance is severely compromised by this tiny sample size, which cannot reliably validate the edge or predict future performance variance. The strategy's 21.86% max drawdown highlights substantial risk exposure that feels unmitigated given the limited historical data points observed. We must expand the backtesting horizon or increase trade frequency to gather sufficient data for a credible confidence interval. The immediate next step is to run a new simulation with a wider parameter range and longer timeframe to stress-test the robustness of these results.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51