



Backtest #46130 · LPG · EVO_EVOWEBIDEA_v176

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v176 strategy on LPG generated a 40.41% ROI with a 1.10 Sharpe ratio, yet the 21.82% drawdown highlights excessive volatility relative to the limited sample of only three trades. Statistical significance is currently non-existent, making the 66.7% win rate a statistical artifact rather than a robust edge. While the final capital grew to \$14,045.47, the strategy lacks the trade frequency needed to validate its risk-adjusted performance under stress. The immediate next step is to extend the backtest window to at least 200 bars to assess consistency and confirm whether the edge persists beyond this outlier period.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47