



Backtest #46740 · LPG · EVO_EVOWEBIDEA_v170

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v170 strategy generated a 42.10% ROI on LPG with a 66.7% win rate, driven by only three trades, which severely limits statistical confidence. Despite a respectable 1.14 Sharpe ratio, the 21.82% maximum drawdown indicates high volatility risk relative to the narrow sample size. The strategy's success hinges on capturing a few large winners rather than consistent alpha, making it fragile for live deployment. A concrete next step is to expand the backtest horizon to accumulate at least 50 trades for robust performance validation.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40