



Backtest #56035 · LPG · EVO_EVOWEBIDEA_v173

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v173 strategy generated a 41.35% return on LPG, yet its statistical validity is critically low due to only three executed trades. While the 66.7% win rate and 1.13 Sharpe ratio suggest directional efficacy, the 21.82% maximum drawdown indicates significant volatility exposure that a small sample cannot reliably quantify. Confidence in these metrics is negligible, as a few outlier trades dominate the performance profile and obscure true risk parameters. The next step is to expand the backtest window with a lower minimum trade threshold or add a volatility filter to reduce drawdown spikes.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63