



Backtest #56863 · LPG · EVO_EVOWEBIDEA_v406

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v406 backtest on LPG shows a 38.21% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.07 Sharpe ratio statistically insignificant. A maximum drawdown of 21.52% indicates high volatility risk, suggesting the strategy lacks robustness during market stress rather than consistent edge. Without sufficient trade frequency, confidence intervals are too wide to validate the approach for live deployment or institutional scaling. The next step is to optimize entry thresholds to increase trade frequency, ideally reaching at least fifty executions before re-evaluating risk-adjusted returns.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03