



Backtest #52133 · LPG · EVO_EVOWEBIDEA_v325

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_v325 strategy on LPG generated a 41.35% ROI with a 1.13 Sharpe ratio, yet the 21.82% maximum drawdown is unacceptable for institutional risk profiles. Statistical confidence is critically low because only three trades were executed, rendering the 66.7% win rate and performance metrics statistically insignificant. The sample size is too small to validate whether the strategy captures genuine alpha or simply benefited from random noise in a volatile LPG market. Immediate action requires expanding the backtest window to include more historical data and increasing trade frequency to ensure robustness. We must re-run simulations with tighter entry filters and broader timeframes before considering any live deployment.

ADDITIONAL METRICS

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