



Backtest #56312 · LPG · EVO_EVOWEBIDEA_v361

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_v361 backtest on LPG shows a +41.35% ROI and 66.7% win rate, yet the 3 total trades create severe statistical noise that undermines the 1.13 Sharpe ratio. The 21.82% maximum drawdown is particularly concerning given the small sample size, suggesting the strategy is vulnerable to regime shifts rather than robust alpha. Confidence in these results is low because three data points cannot validate the logic against overfitting or luck. We must expand the test on higher-frequency data to confirm whether the signal logic holds under stress before 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