



Backtest #56792 · LPG · EVO_EVOWEBIDEA_v361

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_v361 strategy on LPG generated a +38.21% ROI with a 66.7% win rate, yet the 21.52% max drawdown reveals extreme volatility inherent in such a shallow sample. With only three total trades, the 1.07 Sharpe ratio lacks statistical significance and offers no assurance of robustness against future market regimes. High variance in this short window suggests the edge is likely noise rather than a sustainable alpha. The critical next step is to expand the backtest window or optimize entry filters to generate a statistically significant sample size before deploying live capital.

ADDITIONAL METRICS

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