



Backtest #37092 · LPG · EVO_EVOWEBIDEA_v382

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v382 strategy delivered a strong 39.17% ROI on LPG with a 66.7% win rate, yet the 21.82% drawdown and low Sharpe of 1.08 indicate significant volatility risk. Statistical confidence is critically low due to only three total trades, rendering the performance metrics unreliable for live deployment. While the strategy captured upside efficiently, the sample size is insufficient to confirm robustness against adverse market regimes. The immediate next step is to run a broader parameter sweep and execute a larger historical backtest to validate the edge before capital allocation.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33