



Backtest #37390 · LPG · EVO_EVOWEBIDEA_v364

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_v364 strategy on LPG generated a strong 39.17% return with a 66.7% win rate, yet the statistical significance is negligible due to only three trades executed. A Sharpe ratio of 1.08 suggests reasonable risk-adjusted returns, but the 21.82% maximum drawdown indicates substantial volatility risk that could distort performance metrics. With such a small sample size, the observed alpha is likely an outlier rather than a reproducible edge, making the strategy too fragile for live deployment. To validate the logic, we must run a robustness check by testing the strategy across multiple markets and timeframes to ensure stability.

ADDITIONAL METRICS

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