



Backtest #37866 · LPG · EVO_EVOWEBIDEA_v331

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v331 strategy generated a +40.41% ROI on LPG with a 1.10 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the high maximum drawdown of 21.82% combined with a sample size of three executions renders the statistical confidence insufficient for institutional deployment. The strategy likely overfit to specific noise rather than capturing a robust regime shift in LPG volatility. We must run a forward test with a larger sample size or adjust position sizing to mitigate drawdown risk before live execution.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47