



Backtest #56433 · LPG · EVO_EVOWEBIDEA_v304

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_v304 strategy on LPG generated a 41.35% return, yet the statistical significance is critically undermined by a mere three trades. A win rate of 66.7% and a Sharpe ratio of 1.13 look promising on paper, but such metrics are noise when derived from a sample size this small. The 21.82% maximum drawdown suggests high volatility risk that the current data fails to quantify reliably. We must run a stress test across different market regimes to validate if the alpha is robust or a lucky outlier. The next step is executing a forward walk-forward analysis to confirm strategy stability 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