



Backtest #56732 · LPG · EVO_EVOWEBIDEA_v325

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_v325 backtest on LPG shows a +38.21% ROI with a 66.7% win rate, yet the strategy is statistically unreliable due to only three trades. A 21.52% maximum drawdown highlights significant vulnerability to adverse price moves, making the Sharpe ratio of 1.07 potentially misleading. Such a small sample size prevents robust generalization of performance, so these results should be treated as preliminary rather than confirmatory. The next step must be expanding the lookback period or adding a volatility filter to validate the edge across different market conditions.

ADDITIONAL METRICS

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